DEPARTMENT OF STATISTICS

STAT 430-STAT510 Probability Fall 2016

MW 9:00-10:30am, 10:30am-12:00pm @ 240 JMH

Professor:
• T. Tony Cai, tcai@wharton.upenn.edu, Office: 469 JMH. Office hours: Monday 3:00-5:00pm

Teaching Assistants:
• Tengyuan Liang (lead TA), tengyuan@wharton.upenn.edu
  Office Hours: Tuesday 5-7pm at G86 JMH on 9/6 and at F94 JMH the rest of the semester
• Mengge Zhao, zhmengge@seas.upenn.edu
• Vatsal Jayaswal, vatsal@seas.upenn.edu
• Akilesh Tangelia, akilesh@seas.upenn.edu

Textbook:

The course covers Chapters 1-8. Additional topics will also be covered if time permits. Lecture notes will be available on the course website. We expect to cover Chapter 1 through Section 5 of Chapter 4 before the first midterm (on Wednesday, 10/5), the first six chapters before the second midterm (on Monday, 11/14), and the rest in the remaining time.

References:
Course Website:
  • https://wharton.instructure.com/courses/1335133
  • Check the website regularly for course related information including lecture notes, homework assignments, solutions, and practice problems for the exams.

Help:
  • The TAs will hold weekly office hours and run weekly review sessions in which the TAs will discuss some additional examples and answer your course related questions.

Homework:
  Homework will be assigned but not collected. The purpose of the homework is to help you learn the material. Solutions will be available online.

Exam:
  There will be two midterm exams and one final exam. Exams will be closed book, i.e., no books or notes are allowed.

  • Midterm 1: Wednesday, October 5, in class.
  • Midterm 2: Monday, November 14, in class.
  • Final: 6-8pm, Wednesday, 12/21.

Grade Allocation:
  • Midterms: 25% each
  • Final: 50%