

Statistics 430: Probability

Professor: Mark Low, *lowm@wharton.upenn.edu*, Office: 443 JMHH.

Office hours: Tuesday 12:00pm - 1:00pm, and by appointment.

Teaching Fellows: Ken Shirley, *kshirley@wharton.upenn.edu*, Office: 433-3 JMHH and Lei Xiao, *leixiao@wharton.upenn.edu*, Office: 433-1 JMHH

Office Hours: to be announced

Textbook: • Probability by Jim Pitman, Springer 1993

The course will cover most of the topics in the book. I expect to cover Chapter 1 through Section 1 of Chapter 3 before the first midterm, the first four chapters before the second midterm and chapters 5 and 6 in the remaining time. Some additional topics may be covered.

Homework: The purpose of the homework is to help you learn the material. It will be corrected and solutions will be handed out. No late homework is accepted.

Exams: There will be two in-class exams (Thursday February 3 and Tuesday March 15) and a final exam (Monday May 2, 1:30-3:30).

Help: Tutoring help is provided by the Statistics Department. The schedule and location is available at www-stat.wharton.upenn.edu.

Grade Allocation:

- In class exams: 25% each
- Final: 50%
- Homework will only count for students with an exam grade of C or less