STAT 430, Probability, Section 002, Fall 2018 Syllabus

Class Info: Mon/Wed 1:30 – 3:00 pm, Steinberg Hall-Dietrich Hall (SHDH) 213

Prerequisite: Multivariate calculus: Math 114 or Math 115 or equivalent

Professor & Grader: Kam Hamidieh, hkam@wharton.upenn.edu
Office: 447 Jon M. Huntsman Hall (JMHH), Tel: 215-898-9477
Office Hours: Tuesdays 2:30-4:30 PM in JMHH 447 423 or by appointment
Grader: Srinivas Mandyam, smandyam@sas.upenn.edu

Text: Most of the material will come from the following free online textbook:
https://www.probabilitycourse.com/
You can also buy the paperback version online or from the Penn Bookstore. The class notes and slides will take precedence over the textbook.

Course Site: https://canvas.upenn.edu/courses/1413930

Description: This course is an introduction to probability for a diverse audience. The major topics include: Discrete and continuous sample spaces and probability; random variables, distributions, independence, expectation, conditional expectations and probabilities, generating functions, and limit theorems. If time permits, additional topics may be covered. I will do my best to motivate the topics using examples from machine learning, business, sciences and engineering.

Grading: • Exam 1 in class on Sep 24 (20%), Exam 2 in class on Oct 31 (20%), Final exam 6-8 pm on Dec 13 (35%), homework (15%), participation (10%). All exams are cumulative.
• Participation: I will occasionally random call. If you are present and attempt in earnest, you will receive full credit regardless of whether you got it right or wrong. If you are absent, you’ll lose 50% of your participation grade. I will occasionally take attendance but if I notice you’re absent, you’ll lose 50% of your participation grade.
• The approximate grade distribution will be: A’s 40%, B’s 50%, C’s or lower 10%.
• You’ll get an F for cheating.
• There will be no make-ups, extensions, or extra credit opportunities under any circumstances.

Important Stuff: • We really care about what you think! We will do at least one anonymous class review during the semester, and an official anonymous review at the end of the semester. You are always welcomed to share your ideas and opinions about the class with me.
• Attendance is required. See the “Grading” section above as well.
• Please be considerate and respectful towards your fellow classmates.
• For academic integrity we will follow: https://next.catalog.upenn.edu/pennbook/code-of-academic-integrity/
• Any student with documented disability is requested to see me within the first two weeks of class. We will follow: https://www.vpul.upenn.edu/lrc/sds/fs_syllabus.php
• Important dates: https://almanac.upenn.edu/penn-academic-calendar#row-25