

STA 703
Advanced Probability
Fall Semester, 2011
MWF 1:00 pm - 1:50 pm
Erikson Hall Erikson Hall-Rm.203 <http://polytopes.net/courses/STA381F11/>

Instructor: Ruriko Yoshida
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Office hours: MF 11:00 AM - 11:50 AM
Text: Richard Durrett, *Probability: Theory and Examples*

Course Policies

Overview: Probability spaces, extension theorem, random variables; independence, conditional probability, conditional expectation; laws of large numbers, law of the iterated logarithm; convergence in distribution; characteristic functions; central limit theorems; martingales.

Prerequisites: MA 700 or equivalent.

Any technology that can receive/transmit information wirelessly cannot be used and should be turned off. Examples include: Cellphones, PDAs with wireless/Bluetooth/IR capabilities, laptops/tablet PCs.

Weekly Homework Assignment	30%
Midterm Exam on date October 7th 2011	30%
Take home Final Exam on Tue December 13th, 2011 at 8:00am	40%

Exams: This course has a midterm and final exams. A midterm exam is scheduled for Fri October 7th 2011. The take home final exam will be on Tue December 13th, 2011 at 8:00am. Make-up midterm exam will be allowed only in extreme circumstances and are subject to proper documentation. Unless it is an emergency situation, you need to notify me ahead of time either by phone or via email. It is the students' responsibility to check conflicts of exam dates (or any class activity) with religious holidays. If there is a conflict, you must notify the instructor in writing (email is fine) by the end of the second week of classes.

Homework: A weekly homework will be assigned on every Friday and will be collected on the next Friday.

Syllabus: The syllabus will be followed closely, but it is subject to changes.

Cellphones: Cellphones need to be turned off during class time and exams.