

STA 703
Advanced Probability
Fall Semester, 2051
TR 12:30 pm - 1:45 pm
335 MDS

<http://polytopes.net/courses/STA703F15/>

Instructor: Ruriko Yoshida
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Office hours: T 2:00 PM - 2:50 PM and F 1:00PM - 1:50PM
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 29th 2015	30%
Final Exam on Thurs December 17th, 2015 at 10:30am	40%

Exams: This course has a midterm and final exams. A midterm exam is scheduled for Thurs October 29th 2015. The take home final exam will be on Thurs December 17th, 2015 at 10:30am. 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 Thurs and will be collected on the next Thurs.

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.