

Probability MA 485/585-2F Spring 2020

The class meets on Tue/Thu from 3:30pm to 4:45pm in EB 132

**Instructor:** Dr. Ioulia Karpechina

**Office:** 4030 University Hall, ph. 934-2154

**Office hours:** Tuesday and Thursday 5 pm- 6.00 pm, and by appointment

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There is **NO required textbook** for this course. Instead, a full set of **Lecture Notes** in pdf-format, originally written by Professor N. Chernov, are available on Canvas.

**Grading policy:** One of two schedules that yields the better grade will be used.

Homework	20 % or 0 %
Midterm Test (March 10)	35 % 40 %
Final Exam (Tuesday, Apr 28, 4:15pm to 6:45pm)	45 % 60 %

**Homework:** Weekly homework sets will be posted on Canvas and usually be due within one week. You need to submit your homework on the due date in class (no electronic submissions please, except in special circumstances). No late homework is accepted. Corrected and graded HW will be returned within one week. Homework is **not mandatory**. If you turn in the HW regularly and the schedule #1 above gives you a better grade, it will be automatically applied. Otherwise, your HW scores (if any) will be dropped and the schedule #2 will be applied. It is advised that you do homework as often as possible, for your practice, even if you cannot do it regularly for credit. Exercises marked as 'Bonus' and 'Graduate' can be attempted for extra credit.

**Tests:** The test and the final exam in this course are open-notes. You may use a calculator, and most likely you will need one, so bring one with you. You may also use a laptop or a tablet.

**To MA 585 students:** You are taking this course at the graduate level! You will need to do all homework exercises marked as Graduate (some of them require reading Chapter 18 from the class notes, which is marked for graduate students). Unlike for MA 485 students, the graduate exercises are **mandatory** for MA 585 students. They will make 15% of your course grade, the rest will be re-scaled to 85%. The graduate homework problems can be turned in at any time before (or on) Tuesday, April 21. I will allow you to skip up to three of the graduate exercises and still receive full credit.

The **Final Exam** is scheduled for **Tuesday, April 28, 4:15pm to 6:45pm**. It covers only the second part of the course (details to be announced later in class).

Regular class attendance is important and strongly encouraged. The instructor will follow the lecture notes (but occasionally include different examples), so if you have to miss a class, study the notes thoroughly. Unannounced extra-credit quizzes will be offered.

If you would like to use a book, in addition to the lecture notes, you can buy one or check one out from a library. Here are suggested books:

S. Ross, *A First Course in Probability*, Prentice Hall, or

S. Ghahramani, *Fundamentals of Probability, with Stochastic Processes*, Prentice Hall.

The former is simpler and more elementary, the latter is more sophisticated. A free online textbook by Marcel Finan, covering topics similar to Ross, is available at

[faculty.atu.edu/mfinan/actuarieshall/Pbook.pdf](http://faculty.atu.edu/mfinan/actuarieshall/Pbook.pdf)