

### CLASS SESSIONS [TIME ZONE: EST]

Monday 10:00am-11:20am P&S Amp 1  
Wednesday 10:00am-11:20am P&S Amp 1

### INSTRUCTOR

Xiaoyu (Jason) Che, PhD  
(212)305-8178, [xc2273@cumc.columbia.edu](mailto:xc2273@cumc.columbia.edu)  
MSPH 1706; Office hours by appointment

### TEACHING ASSISTANT(S) [OFFICE HOURS; TIME ZONE: EST; LOCATION]

Fowler, Charlotte	<a href="mailto:crf2147@cumc.columbia.edu">crf2147@cumc.columbia.edu</a>		
Damaraju, Nikhita	<a href="mailto:nd2674@cumc.columbia.edu">nd2674@cumc.columbia.edu</a>	Monday 11:30am- 12:30am	Online
<a href="https://columbiacuimc.zoom.us/j/96770140283?pwd=OFo0OUtjUlpZY3J2SVY0eUJxaTlOQT09">https://columbiacuimc.zoom.us/j/96770140283?pwd=OFo0OUtjUlpZY3J2SVY0eUJxaTlOQT09</a>			
Ge, Liner	<a href="mailto:lg3156@cumc.columbia.edu">lg3156@cumc.columbia.edu</a>	Tuesday 12:00pm- 1:00pm	Online
<a href="https://columbiacuimc.zoom.us/j/93794153759">https://columbiacuimc.zoom.us/j/93794153759</a>			
Mo, Chen	<a href="mailto:cm4047@cumc.columbia.edu">cm4047@cumc.columbia.edu</a>	Friday 10:00am- 11:00am	ARB 657
Shi, Liucheng	<a href="mailto:ls3751@cumc.columbia.edu">ls3751@cumc.columbia.edu</a>	Thursday 11:30pm- 12:30pm	ARB 627
Tumasian, Robert	<a href="mailto:rat2134@cumc.columbia.edu">rat2134@cumc.columbia.edu</a>	Tuesday 3:00pm- 4:00pm	ARB 627
Yi, Haoyang	<a href="mailto:hy2669@cumc.columbia.edu">hy2669@cumc.columbia.edu</a>	Monday 3:00pm- 4:00pm	ARB 657

### COURSE DESCRIPTION

This course covers the basic concepts and principles of probability theory that are essential to statistics and biostatistics. Topics covered include: sample space, events, basic set theory, conditional probability, Bayes rule, discrete and continuous random variables, distribution functions, multivariate random variables and distributions, variable transformations, marginal and joint distributions, expectation and variance, moments, moment generating functions, law of large numbers, central limit theorems etc.

### PREREQUISITES

Public Health P6104 and working knowledge of calculus.

### TEXTBOOKS

- **Mandatory:** *A First Course in Probability*, Sheldon Ross, Prentice Hall
- **Optional:** *Foundations of Modern Probability (Probability and Its Applications)*, Olav Kallenberg, Springer

### ASSESSMENT AND GRADING POLICY

Student grades will be based on:

Homework.....	30%
In-class Midterm.....	30%
In-class Final.....	40%

#### Grading

A+	Reserved for highly exceptional achievement.
A	Excellent. Outstanding achievement.
A-	Excellent work, close to outstanding.
B+	Very good. Solid achievement expected of most graduate students.
B	Good. Acceptable achievement.

B-	Acceptable achievement, but below what is generally expected of graduate students.
C+	Fair achievement, above minimally acceptable level.
C	Fair achievement, but only minimally acceptable.
C-	Very low performance.
F	Failure. Course usually may not be repeated unless it is a required course.

## **COURSE REQUIREMENTS**

There will be weekly homework. Late homework will not be accepted. There will be a midterm exam on October 27th and a final exam on December 20<sup>th</sup>. There are no make-up exams. You must inform the instructor at least one week prior to the exam with a documented proof if there is a valid reason for missing an exam.

## **COURSE STRUCTURE**

Class sessions will be in lectures. There are no slides to be shown during classes. The lecture notes, homework assignments and solutions will be uploaded to *courseworks* on regular basis. Students are responsible for checking updates on the website.

## **MAILMAN SCHOOL POLICIES AND EXPECTATIONS**

Students and faculty have a shared commitment to the School's mission, values and oath.  
[mailman.columbia.edu/about/mission-history](http://mailman.columbia.edu/about/mission-history)

### *Academic Integrity*

Students are required to adhere to the Mailman School [Community Standards and Conduct handbook](#), which includes the Code of Academic Integrity.

### *Disability Access*

In order to receive disability-related academic accommodations, students must first be registered with the Office of Disability Services (ODS). Students who have or think they may have a disability are invited to contact ODS for a confidential discussion at 212.854.2388 (V) 212.854.2378 (TTY), or by email at [disability@columbia.edu](mailto:disability@columbia.edu). If you have already registered with ODS, please speak to your instructor to ensure that they have been notified of your recommended accommodations by Meredith Ryer ([mr4075@cumc.columbia.edu](mailto:mr4075@cumc.columbia.edu)), Assistant Director of Student Support and Mailman's liaison to the Office of Disability Services.