

Hunter College

Advanced Probability Theory I

Course Information

Class Information

Meeting days/times: Wednesday / 7:35 - 9:25 pm

Location: 921 Hunter East

Instructor

Jiangtao Gou, Office 928 Hunter East

Office hours: Wednesday 4:30 - 5:30 pm, Thursday 3:30 - 4:30 pm

E-mail: jiangtao.gou@hunter.cuny.edu

Prerequisites

The formal prerequisites for this course are relatively modest: a good background in calculus, some basic ideas of real analysis (e.g., the concept of a limit), and a basic understanding of linear algebra. It is also helpful to have some familiarity with elementary probability theory and simple statistical methods.

Learning Outcomes

This course is designed to provide students with a fundamental understanding of the probability theory and its application.

Textbooks

Probability and Random Processes, 3rd edition, by G. R. Grimmett and D. R. Stirzaker

Reference books

A First Course in Probability, 9th edition, by Sheldon Ross

Homework

Homework problems will be assigned every week or two on Blackboard. Late homework will not be accepted.

Exams

There will be no remake for the midterms and final.

Midterm (**take-home**): November 15 - November 29

Final Exam (comprehensive): Wednesday, December 20, 7:35 - 9:25 pm (Final Exam Schedule Fall 2017, Office of the Registrar)

Final exam is **open book** and **open notes**. Calculators and formula sheets are allowed.

Grading

Homework: 30%

(If the lower score is at the Midterm) Midterm : 30%, Final: 40%

(If the lower score is at the Final Exam) Midterm: 40%, Final: 30%

If you are absent more than 2 times, you will lose 0.5% from your final grade for each additional absence.

Extra Credit (5%): Lecture Notes

Note-taking is an active part of the learning process that requires you to quickly digest the lecture material and write down its key elements in a manner that suits your learning style. In order to get the extra credits, please scan your lecture notes as a single pdf file and upload the notes onto Blackboard. If the notes is complete (or almost complete) and well-organized, a 4% extra credit will be given.

Software

Any software which can run simulations, e.g., R, MATLAB

Credit/No Credit

You need to submit the CR/NC form to me before the final exam if you decide to get a CR/NC grade for this course. Please check with the Office of the Registrar for more details.

Other Notes

College's policy on academic integrity: "Hunter College regards acts of academic dishonesty (e.g., plagiarism, cheating on examinations, obtaining unfair advantage, and falsification of records and official documents) as serious offenses against the values of intellectual honesty. The College is committed to enforcing the CUNY Policy on Academic Integrity and will pursue cases of academic dishonesty according to the Hunter College Academic Integrity Procedures."

College's statement on students with disabilities: "In compliance with the American Disability Act of 1990 (ADA) and with Section 504 of the Rehabilitation Act of 1973, Hunter College is committed to ensuring educational parity and accommodations for all students with documented disabilities and/or medical conditions. It is recommended that all students with documented disabilities (Emotional, Medical, Physical and/or Learning) consult the Office of AccessABILITY located in Room E1124 to secure necessary academic accommodations. For further information and assistance please call (212-772-4857)/TTY (212-650-3230)."

Please Note: The instructor reserves the right to evaluate special requests or circumstances. The instructor may make modifications to the syllabus and/or outline during the course. Students will be notified of any changes.