36-703: Intermediate Probability, Spring 2008
http://www.stat.cmu.edu/~vventura

Class schedule: TR 12-1:20 in Wean Hall 6423
Instructor: Valérie Ventura, Baker Hall 229E, vventura@stat.cmu.edu (x8-4249)
OH: Tuesdays 2:30pm to 4pm

TA: Daniel Heinz, dheinz@stat.cmu.edu
OH: Thursdays 3-4pm and by appointment in

Objective

The goals of this course are primarily (i) to prepare you mathematically for work in advanced probability, and (ii) to study in depth a range of important stochastic processes such as Markov chains.

By the end of this course you will be able to (i) prove rigorously a variety of important probabilistic results, (ii) analyze models based on standard stochastic processes, including Markov Processes, Martingales, and diffusions (if time permits).

Textbook

Course Grading
30%: best 2 out of 3 mid-term exams (15% each), Feb 7, Mar 6, Apr 10
25%: final exam
20%: Homework
15%: Reading component of the homework
10%: Class participation

Homework
The homework will have two components: exercises to practice the material, and reading assignments. Exercises will be assigned every Friday, and will be due the following Friday by 3pm. Reading assignments will also be assigned on Fridays, and will be due the following Monday by midnight (by email).

Exams
All exams are closed book and closed notes. They might contain HW problems, class examples or proofs, and examples treated in the book.