

Information

Instructor : Josh Guffin
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Office Hours : To be determined
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Times : MWF 1pm - 2pm
Location : DRL 3C4
Webpage : <http://www.math.upenn.edu/~guffin/teaching/fall09/>
Required Text : Introduction to Probability by Grinstead and Snell

Grading

Daily Exercises : 10 %
Exam #1 : 15 %
Exam #2 : 15 %
Problem Sets : 30 %
Final : 30 %

Over the course of the semester, we will attempt to cover the following topics

- Discrete Probability Distributions
- Continuous Probability Distributions
- Combinatorics
- Conditional Probability
- Distributions and Densities
- Expected Value and Variance
- Sums of Random Variables
- Law of Large Numbers
- Central Limit Theorem
- Generating Functions
- Markov Chains
- Random Walks