

# Math 523 – GRADUATE PROBABILITY I

Fall 2009

**INSTRUCTOR:** **Dr. Jan Rosinski**; office: Temple Court 104, ph. 974-4309,  
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and by appointment.

**TEXT:** PROBABILITY ESSENTIALS by Jean Jacod and Philip Protter, 2<sup>nd</sup> Printing  
2004, Universitext, Springer-Verlag.

**COURSE COVERAGE:** This course is the first part of the two-semester Graduate Probability sequence, Math 523-524. Most of the sequence material will come from the textbook and the rest from class notes. The class notes will expand core material of the textbook into some other interesting topics, as time permits. More importantly, they will complement the textbook to simplify and/or thoroughly explain the relevant material.

**EXAMS:** There will be a midterm exam and a comprehensive final. Dates of exams will be posted on the course calendar on the BB.

**HOMEWORK:** Homework will be usually collected on Wednesday each week. Please write each problem on a separate page, in the order it was assigned, and staple all the pages. **Important:** Homework assigned will only be a subset of all problems in your textbook. You should try to work on all the problems and ask me for hints when having difficulties. Do not get discouraged during your first attempts; it always seems to be impossible at the beginning.

**GRADING:** Homework will comprise 30% of your final grade, Midterm 30%, and the Final exam 40%. Tentative grading scale: 90-100% = A, 85-89% = B+, 80-84% = B, 75-79% = C+, 70-74% = C, 60-70% = D, 59% and below = F.