

Syllabus

USC, Department of Statistics

Course STAT811/MATH711: Probability Theory II

Prerequisite: STAT810/MATH710 with a grade C and above

Instructor: Dr. Dewei Wang
Associate Professor of Statistics

Email: deweiwang@stat.sc.edu

Office Hours: Scheduled by email.

Course Website: <http://people.stat.sc.edu/wang528/Stat%20811/STAT811.html>

Textbook: Resnick, S. I. (2014). *A Probability Path*.

Important Days: Do check the last day to drop/add without W or WF.

Topics Covered: Chapters 7 (Law of Large Numbers), 8 (Convergence in Distribution), 9 (Characteristic Functions and the Central Limite Theorem), and 10 (if time permits: Martingales and Random Walks)

Homework:

Homework will be assigned regularly. Late homework will receive at most 25 percent credit. You should write up your solutions neatly and scan them to me.

Exam:

We will have one midterm examination and one cumulative final examination. Exams are open book (only the textbook) and open notes (but discussion with others is not allowed). They will be assigned remotely (via Blackboard) at a given time and you have to turn it in before the due time. Late submission, less than 24 hours, will receive at most 25 percent credit. Late submission, more than 24 hours, will not be graded and receive 0 directly. You must follow the instruction provided in the exam to submit your solutions.

Grade Breakdown:

Your course grade will be determined by your performance, homework (25 percent) the midterm exam (35 percent each), and the final exam (40 percent).

Final course grades will be assigned according to the following protocol,

A:	[90, 100]		
B:	[80, 85)	B+:	[85, 90)
C:	[70, 75)	C+:	[75, 80)
D:	[60, 65)	D+:	[65, 70)
F:	[0, 60)		

Academic Integrity:

Students are expected to follow the University of South Carolina Honor Code and should expect that every instance of a suspected violation will be reported. Students found responsible for violations of the Code will be subject to academic penalties under the Code in addition to whatever disciplinary sanctions are applied. Cheating on an exam or copying someone else's work, will result in a 0 for the work, possibly a grade of F in the course, and, in accordance with University policy, be referred to the University Committee for Academic Responsibility and may result in expulsion from the University.

Accommodating Disabilities:

If you need special attention with examinations or other aspects of the course. Please contact me before the second week of this semester ends.

Note that reasonable accommodations are available for students with a documented disability. If you have a disability and may need accommodations to fully participate in this class, contact the Office of Student Disability Services: 777-6142, email sasds@mailbox.sc.edu, or stop by LeConte College Room 112A. All accommodations must be approved through the Office of Student Disability Services.