

BSTA – 620 Probability

Fall 2022

When and Where: Tuesday/Thursday 1:45 – 3:15pm, Blockley Hall 701

No classes: regular University holidays

Instructor and Office hours: Prof. Hongzhe Li (Lee), 215 Blockley Hall, 215 573-5038,

Email: hongzhe@upenn.edu;

Office hour: appointment by email.

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Textbook:

Statistical Inference, 2nd Edition, by G. Casella and R. L. Berger, Duxbury: Thomson Learning Inc (2002). (Required).

Prerequisite: undergraduate-level multivariable calculus, linear algebra with matrix, basic probability.

Lectures:

The lectures will cover the first five chapters in Casella and Berger, though the material in each chapter may be expanded or tailored.

Homework:

Two sets of homework problems in each chapter (total 10 sets). You have about 10 days to finish the work. No late homework is accepted. You are encouraged to discuss homework problems with fellow students, but coping is not allowed.

Exams:

Midterm:

Final Exam:

Grading:

Homework: 50%; Midterm: 20%; Final exam: 30%.

A 91% and up ; A- 89-90% ; B+ 86-88% ; B 77-85% ; B- 74-76% ; C+ 71-73% ; C 60-70% ; C- 58-59% .