

Math 505a: Applied Probability
Fall 2013

Instructor: Quentin Berger - KAP 424C
1-1:50pm Monday-Wednesday-Friday, in ZHS 352

Office Hours: Mon 5-6:30 PM, Wed 2-3 PM

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Save the dates:

Midterm: Wednesday, October 23, 1-1:50pm in ZHS 352;

Drop Deadline: November 15;

Thanksgiving break: November 27-30;

Last class: December 6;

Final: Wednesday, December 18, 11am-1pm, probably in ZHS 352

Course Description: We will introduce the basic concepts of probability theory, various discrete and continuous random variables, law of large numbers and the central limit theorem (CLT), basic tools of probability theory. We will consider many applications in Physics and Biology, to get familiar with these tools.

Textbook: GRIMMETT. *Probability & Random Processes (3rd)*.

Homework: I will assign Homework every 2 weeks, that will be collected and graded. You are permitted and even encouraged to discuss homework problems with classmates. However, you are not permitted to copy other people's solutions.

Project: I am willing to give you the opportunity to extend and deepen knowledge in some specific subject that you might be particularly interested in. I do not know yet how this will get organized. The idea is that you will choose the subject at the beginning of the semester, and write down a small presentation about it.

Grading: Homeworks = 25% ; Midterm = 35% ; Final Exam = 40%

If you're doing the project, grading will be:

Homeworks = 25% ; Project = 15% ; Midterm = 30% ; Final Exam = 30%

Other comments: Official announcements, homework assignments, grades, etc... will be posted on my website, and Blackboard. You're expected to look at these websites on a regular basis.

It is very useful to get feedback and questions, both inside and outside class. You are very welcome to visit me during my office hours, and you can also make appointments to see me at other time.