

**Advanced Probability**  
MA 587/687-2E, Spring 2012

Class meets Tuesdays and Thursdays 2:00pm-3:15pm in Room HHB 420

**Instructor:** Dr. Nikolai Chernov

**Office:** 492 A Campbell Hall, ph. 934-2154 or 934-8613

**Office hours:** Mondays, Wednesdays, Fridays 2:30-3:10, walk-ins are welcome

**E-mail:** chernov@math.uab.edu

**Text (paper):** S. Ghahramani, *Fundamentals of Probability, with Stochastic Processes*, Prentice Hall, 2004.

**Text (electronic):** M. Finan, *A Probability Course for Actuaries; A Preparation for Exam P/1*, available from the author's web page

<http://faculty.atu.edu/mfinan/actuarieshall/book.pdf>

Electronic material, including homework assignments, will be available at the instructor's web page

<http://www.math.uab.edu/~chernov/teaching/teach.html>

**Grading policy:**

Homework assignments	30 %
Midterm exam (early March, tentative)	30 %
Final exam (early May, tentative)	40 %

*Welcome to MA 587/687 and best of luck to you all.*