

Advanced Probability
MA 587/687-2E, Spring 2013

Class meets Tuesdays and Thursdays 2:00pm-3:15pm in Room CH 458

Instructor: Dr. Nikolai Chernov

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

Office hours: TT 1:00-2:00 (walk-ins are welcome)

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Main text (electronic book):

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](http://faculty.atu.edu/mfinan/actuarieshall/book.pdf)

Other electronic texts and materials, including homework assignments, are available from the instructor's web page

[http : //people.cas.uab.edu/~mosya/teaching/teach.html](http://people.cas.uab.edu/~mosya/teaching/teach.html)

Homework: Assignments will be posted regularly on the instructor's web page and are due a week after the corresponding material is covered in class. The students taking the course on the 600 level need to do additional or separate homework exercises, as specified in the assignment. Partial credit will be given for late homework (depending on how *late* it is). Note: no electronic submissions of homework or tests.

Grading policy:

Homework assignments	30 %
Midterm exam (early March, tentative)	30 %
Final exam (May 7, 1:30–4:00)	40 %

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