

Fall 2007

MATH 7360-1: Probability Theory

Time: Tuesday and Thursday 1:40–3:00

Room: Lockett 132

Prerequisite

Math 7311 (Real Analysis I) or equivalent

Textbook

Kai Lai Chung: A Course in Probability Theory. Third edition, Academic Press, 2001

Coverage

In the first week I will give a brief review of elementary probability theory. The following chapters from the textbook will be covered:

1. Distribution function
2. Measure theory
3. Random variable. Expectation. Independence
4. Convergence concepts
5. Law of large numbers. Random series
6. Characteristic function
7. Central limit theorem and its ramifications

Grading

The grade will be determined by homework (70%) and the final exam (30%). Tentative scale: A 90%; B 80%; C 70%

Professor H.-H. Kuo

Office: Lockett 318

Office hours: MW 2:00–3:00 and TTh 3:10–4:10

Telephone number: 578–1610

E-mail: kuo@math.lsu.edu

Website: <http://www.math.lsu.edu/~kuo>