MATH 7360-1: Probability Theory

Time: MWF 10:40–11:30

Room: Lockett 119

Prerequisite

Math 7311 (Real Analysis I) or equivalent

Textbook

John W. Lamperti: Probability, A Survey of the Mathematical Theory, 2nd Edition, John Wiley & Sons, Inc., 1996

Coverage

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

Chapter 1: Foundation
Chapter 2: Laws of large numbers and random series
Chapter 3: Limiting distributions and the central limit problem
Chapter 4: The Brownian motion process

Grading

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

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