Fall 2010

MATH 7360-1: Probability Theory

Time: MWF 10:40–11:30
Room: Lockett 119

Prerequisite
Math 7311 (Real Analysis I) or equivalent

Textbook

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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