

Sannolikhetsteori, del 1, 8.0 hp

Probability Theory, Part 1, 8.0 credits

Forskarutbildningskurs

MAI0074

Matematiska institutionen

Gäller från: Första halvår 2023

Fastställd av
Prefekt

Fastställandedatum

Diarienummer

Behörighetskrav

Advanced undergraduate courses in probability theory and analysis. Measure and integration theory helpful, but not necessary.

Kursinnehåll

Measure-theoretic foundations of probability theory; probability distributions; random variables; expectation; convergence concepts; laws of large numbers; characteristic functions; central limit theorems; conditional expectation and regular conditional distributions.

Undervisnings- och arbetsformer

Lectures.

Examination

Home assignments.

Betygsskala

Enradig skala

Kurslitteratur

Durrett, R. (2019). *Probability: theory and examples*, 5th ed. Cambridge University Press.