

MATH 507a, Theory of Probability, (Fall 2016)

Lecture: (39720) MWF 1PM, KAP-148, Dr N Haydn

Prerequisite: MATH 525a or MATH 570

Textbook: *Probability: Theory and Examples*; Rick Durrett, fourth edition 2010, Cambridge University Press

Office hour: MWF 2–3PM, or by appointment (ext. 4293), KAP-120D

Description

We cover roughly the first three chapters of the book which includes probability spaces, distributions and characteristic functions, laws of large numbers, central limit problems, stable laws, large deviations and infinitely divisible laws and conditional distributions.

Assignments, Mid-term, Exam

- (i) The homework will be collected and graded. It constitutes 35% of the term grade.
- (ii) There will be a 50 minute mid-term held during normal lecture period which account for 25% of the final grade.
- (iii) There is a final exam which will take place on Wednesday 14 December 11AM–1PM. It is worth 40% of the total assessment.