

COURSE DETAIL

ADVANCED PROBABILITY THEORY 1

Country

Denmark

Host Institution

University of Copenhagen

Program(s)

University of Copenhagen

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Mathematics

UCEAP Course Number

155

UCEAP Course Suffix**UCEAP Official Title**

ADVANCED PROBABILITY THEORY 1

UCEAP Transcript Title

ADV PROB THEORY 1

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course covers the following: sequences of random variables, almost sure convergence, Kolmogorov's 0-1 law; the strong law of large numbers; weak convergence of probability measures; characteristic functions; the central limit theorem; triangular arrays and Lindeberg's condition; the multivariate central limit theorem; the ergodic theorem.

Language(s) of Instruction

English

Host Institution Course Number

NMAK11003U

Host Institution Course Title

ADVANCED PROBABILITY THEORY 1

Host Institution Course Details**Host Institution Campus**

Science

Host Institution Faculty**Host Institution Degree****Host Institution Department**

Mathematical Sciences

Course Last Reviewed

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