# **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 Lindebergs 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 Campus**

Science

**Host Institution Faculty** 

**Host Institution Degree** 

#### **Host Institution Department**

**Mathematical Sciences** 

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