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 Course Details

Host Institution Campus
Science

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematical Sciences

Course Last Reviewed

Print