COURSE DETAIL

PROBABILITY THEORY
Country Norway
Host Institution University of Oslo
Program(s) University of Oslo
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics Mathematics
UCEAP Course Number 108
UCEAP Course Suffix
UCEAP Official Title PROBABILITY THEORY
UCEAP Transcript Title PROBABILITY THEORY
UCEAP Quarter Units 8.00
UCEAP Semester Units 5.30

Course Description

The course gives an introduction to probability theory in a measure-theoretic setting. Among the topics discussed are: Probability measures, σ-algebras, conditional expectations, convergence of random variables, the law of large numbers, characteristic functions, the central limit theorem, filtrations, and martingales in discrete time. Recommended prerequisites include calculus, linear algebra, and probability and statistical modeling.

Language(s) of Instruction
English

Host Institution Course Number
STK-MAT3710

Host Institution Course Title
PROBABILITY THEORY

Host Institution Course Details
https://www.uio.no/studier/emner/matnat/math/STK-MAT3710/index-eng.html

Host Institution Campus

Host Institution Faculty
Mathematics and Natural Sciences

Host Institution Degree
Bachelor

Host Institution Department
Mathematics

Course Last Reviewed
2024-2025

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