# **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 measuretheoretic setting. Among the topics discussed are: Probability measures,  $\sigma$ 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 Campus**

#### Host Institution Faculty

Mathematics and Natural Sciences

## Host Institution Degree

Bachelor

Host Institution Department Mathematics

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