

COURSE DETAIL

PROBABILITY

Country

Italy

Host Institution

University of Commerce Luigi Bocconi

Program(s)

Bocconi University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Statistics Mathematics

UCEAP Course Number

112

UCEAP Course Suffix

UCEAP Official Title

PROBABILITY

UCEAP Transcript Title

PROBABILITY

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

The course is a rigorous introduction to probability. Students gain a solid grounding on the its foundations, learn how to deal with randomness with the correct mathematical tools and how to solve problems. Course topics include probability; definition and properties; conditional probability and independence; random variables and random vectors; joint and conditional distributions; expectation and moments; integral tranforms; convergence in distribution and the Central Limit Theorem; and modes of convergence and the laws of large numbers. Prerequisites: Set theory, sequences and series, continuous and differentiable functions, and integrals.

Language(s) of Instruction

English

Host Institution Course Number

30546

Host Institution Course Title

PROBABILITY

Host Institution Course Details

https://didattica.unibocconi.eu/ts/tsn_antepreima.php?cod_ins=30546&anno=2024&id...

Host Institution Campus

Bocconi University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Decision Sciences

Course Last Reviewed

2023-2024

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