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 Theorum; 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_anteprima.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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