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 Campus
Bocconi University

Host Institution Faculty

Host Institution Degree

Host Institution Department
Decision Sciences

Print