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

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 Degree

Host Institution Faculty

Host Institution Department

Decision Sciences

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