



COURSE SYLLABUS

Probability Theory, 7.5 credits

Probability Theory, 7,5 högskolepoäng

Course Code: FJPRT30	Education Cycle: Third-cycle level
Confirmed by: Dec 19, 2019	
Valid From: Spring 2020	
Version: 1	

Purpose

This course gives a solid background in and understanding of important results and methods in probability theory at an advanced level. The objective of the course is to give students a solid knowledge of important theorems within probability theory. The course should also enable them to apply advanced probability theory to building probability models in applications. Finally to be able to solve complicated probabilistic problems and explain various convergence concepts in probability

Intended Learning Outcomes (ILO)

On completion of the course, the students will be able to:

Knowledge and understanding

1. Demonstrate a deep understanding of important theorems within probability theory.
2. Demonstrate a deep understanding of various convergence concepts in probability theory

Skills and abilities

3. To prove important theorems in probability theory
4. To solve advanced problems in probability theory

Judgement and approach

5. To critically apply central results in probability theory on typical probabilistic problems.

Contents

This course deals with random variables in one and several dimensions, conditional distributions, moment generating functions and characteristic functions, multivariate normal distributions, quadratic forms, order statistics, convergence criteria for random variables, the Borel-Cantelli lemmas, convergence via transforms, the central limit theorem and strong law of large numbers.

Type of instruction

The course is designed as a series of lectures and problem-solving sessions. Grading is based on individual performance via oral presentations and written hand ins.

The teaching is conducted in English.

Prerequisites

Admitted to a doctoral program in statistics or a related subject of a recognized business school or university.

Examination and grades

The course is graded Fail (U) or Pass (G).

Course assessment consists of two elements

- Oral presentation deals with ILOs 1,2,3,4,5
- Written assignments deals with ILOs 1,2,3,4,5

Each of these two elements must be passed to obtain a pass in the course.

The grades given are pass or fail.

Course evaluation

A course evaluation will be conducted at the end of the course.

Course literature

A. Gut, An Intermediate Course in Probability Theory, Springer-Verlag Second edition.

A. Gut, Probability: A Graduate Course Series: Springer Texts in Statistics. Second edition