

Instructor

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Textbook

“A first look at rigorous probability theory” by Jeffrey Rosenthal. 2nd edition. World Scientific.

Reference books (recommended, not required)

“Probability and Measure” by Patrick Billingsley.

“A user’s guide to measure theoretic probability” by David Pollard

Covered materials

We shall mainly follow the textbook. Topics include:

Probability measures, laws of large numbers, large deviation, central limit theorem, introduction to stochastic process and applications.

Homework assignments

There will be homework assignments generally due every week. The course grade will be the weighted average of all homework.