

## The Department of Mathematics

2015–16–A term

**Course Name** Probability

**Course Number** 201.1.8001

**Course web page**

<https://www.math.bgu.ac.il/en/teaching/fall2015/courses/probability>

**Lecturer** Prof. Tom Meyerovitch, <mtom@bgu.ac.il>, Office 313

**Office Hours** <https://www.math.bgu.ac.il/en/teaching/hours>

### Abstract

### Requirements and grading<sup>1</sup>

### Course topics

An introduction to the basic notions of probability theory:

sample spaces limits of events conditional probability independent events sigma algebras, continuous spaces, Lebesgue measure random variables and distributions independence expectation variance and covariance convergence of random variables: almost-sure, in  $L_p$ , in probability law of large numbers convergence in law central limit theorem

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<sup>1</sup>Information may change during the first two weeks of the term. Please consult the webpage for updates