

The Department of Mathematics

2020–21–A term

Course Name Probability For Computer Science

Course Number 201.1.2391

Course web page

<https://www.math.bgu.ac.il/en/teaching/fall2021/courses/probability-for-computer-science>

Lecturer Prof. Ronen Peretz, <ronenp@bgu.ac.il>, Office 309

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

Abstract

Requirements and grading¹

Course topics

Sample spaces and finite probability spaces with symmetric simple events, general probability spaces and the fields of events, the Borel field and probabilities on it defined by densities, conditional probabilities and independent events, random variables and their distribution functions (discrete, absolutely continuous, mixed), the expectation of a random variable (for discrete, absolutely continuous and general distribution), the variance of a random variable, random vectors and the covariance, independent random variables, the central limit theorem for i.i.d. random variables, examples related to analysis of simple algorithms, joint densities (discrete or continuous) with computation of the covariance and the marginal distributions, the weak law of large numbers.¹ A.M. Mood, F.A. Graybill And D.C.Boes. Introduction To The Theory Of Statistics 3rd Edition, McGraw-Hill, .1974 .2 A. Dvoretzky, Probability theory (in Hebrew), Academon, Jerusalem, .1968.3 B. Gnedenko, The theory of Probability, Chelsea 1967 (or Moscow (1982 in English; Russian origina titled ‘A course in probability theory’).

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