The Department of Mathematics
2020–21–A term

Course Name  Probability
Course Number  201.1.8001
Course web page  https://www.math.bgu.ac.il/en/teaching/fall2021/courses/probability
Lecturer  Prof. Ariel Yadin, <yadina@bgu.ac.il>, Office 114
Office Hours  https://www.math.bgu.ac.il/en/teaching/hours

Abstract

Requirements and grading

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
- distributions
- independence
- expectation
- variance
- covariance
- convergence of random variables: almost-sure, in $L^p$, in probability
- law of large numbers
- convergence in law
- central limit theorem

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