

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>

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

Abstract

Requirements and grading¹

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

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