The Department of Mathematics
2021–22–A term

Course Name  Probability
Course Number  201.1.8001
Course web page  [https://www.math.bgu.ac.il//en/teaching/fall2022/courses/probability](https://www.math.bgu.ac.il//en/teaching/fall2022/courses/probability)
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Office Hours  [https://www.math.bgu.ac.il/en/teaching/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 and distributions independence expectation variance and covariance convergence of random variables: almost-sure, in Lp, in probability law of large numbers convergence in law central limit theorem

\[\text{Information may change during the first two weeks of the term. Please consult the webpage for updates}\]