The Department of Mathematics  
2019–20–B term

Course Name  Probability

Course Number  201.1.8001

Course web page  https://www.math.bgu.ac.il/en/teaching/spring2020/courses/probability

Lecturer  Prof. Ariel Yadin, <yadina@bgu.ac.il>, Office 114

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

Requirements and grading

The grade is calculated as follows: 80% of the final grade is based on the exam, and 20% is based on the course work. The final grade is determined by the cumulative grade of the exam and the course work, including homework assignments, lectures, and exams. Students who are absent from any lectures will be responsible for making up the missed lectures. The homework assignments are posted on the course webpage. The assignments are mandatory, and they must be submitted according to the deadlines posted on the course webpage. Solutions will be posted after submission.

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

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