STA2111H - Graduate Probability I
University of Toronto Fall 2013

Lectures: Mondays 1-4pm at AB 107
Instructor: Gun Ho Jang
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Course Description
This is the first half of a year long course in graduate level probability theory. It is designed for students whose research will involve rigorous probability theory using measure theory. The course will cover measure theory, probability measures, random variables, expectations, modes of convergence, Markov chains.

Prerequisite
Strong undergraduate background in real analysis is required. Rigorous epsilon-delta proofs and exposure to undergraduate probability theory are recommended.

Textbook

References

Evaluation

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