

STA2111H - Graduate Probability I

University of Toronto Fall 2013

Lectures: Mondays 1-4pm at AB 107
Instructor: Gun Ho Jang
e-mail: gunho@utstat.toronto.edu Put 'STA2111' in the subject of your mail
Web page: <http://www.utstat.toronto.edu/ghjang/teaching/sta2111.php>
Office: TBA
Phone: TBA
Office Hours: Mondays 4-5pm or by appointments.

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

R. Durrett (2004). Probability: Theory and Examples (4th edition).

References

P. Billingsley (1995). Probability and Measure (3rd Edition).
L. Breiman (1992). Probability.
K.L. Chung (2000). A Course in Probability Theory (2nd Edition).
R.M. Dudley (2002). Real Analysis and Probability.
J. Rosenthal (2006). First Look at Rigorous Probability Theory (2nd Edition).

Evaluation

	proportion	date, time and location
Assignments	10%	4-5 sets.
Mid-term test	40%	TBA
Final exam	50%	TBA