

MATH 540 – Probability

Course Description from Bulletin: Random events and variables, probability distributions, sequences of random variables and limit theorems. (3-0-3)

Enrollment: Graduate elective

Textbook(s): Required texts: 1. Jean Jacod and Philip Protter, *Probability Essentials*, Springer (2004)
2. Marek Capinski and Tomasz Zastawniak, *Probability Through Problems*, Springer (2003)
Complementary text: Marek Capinski and Ekkehard Kopp, *Measure, Integral and Probability*, 2nd edition, Springer (2004)

Prerequisites: MATH 400, MATH 475 or consent of an instructor

Objectives:

1. Students will understand the axioms of probability.
2. Students will understand the construction of probability measure on \mathbb{R}^n .
- 3.