

# MATH 587. ADVANCED PROBABILITY THEORY 1.

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Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

## Description

Probability spaces. Random variables and their expectations. Convergence of random variables in  $L_p$ . Independence and conditional expectation. Introduction to Martingales. Limit theorems including Kolmogorov's Strong Law of Large Numbers.

- Fall
- Prerequisite(s): MATH 356 and MATH 255 or MATH 243 or equivalent.

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