MATH 589. ADVANCED PROBABILITY THEORY 2.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

Terms offered: Winter 2026

View offerings for Winter 2026 in Visual Schedule Builder.

Description

Characteristic functions: elementary properties, inversion formula, uniqueness, convolution and continuity theorems. Weak convergence. Central limit theorem. Additional topic(s) chosen (at discretion of instructor) from: Martingale Theory; Brownian motion, stochastic calculus.

- Winter
- Prerequisites: MATH 587 or equivalent

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