

**Math 275A, Probability Theory**  
**Fall 2014**  
**Course Information**

**Class Hours:** MWF 11am–11:50am, MS 5118.

**Textbook:** R. Durrett, Probability, 4th ed., Cambridge Univ. Press, 2010.

**Instructor:** Mario Bonk

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**Tentative office hours:**

Wednesday 1pm–2pm,

Thursday 2pm–3pm,

and by appointment.

**Grading:** The course grades are based on:

Weekly homework: 30%

One midterm: 30%

Final: 40%

**Course material:** The material corresponds to Chapters 1–3 in Durrett. The topics are: Probability spaces. Random variables and distributions. Integrals and expectations. Limit theorems. Product measures and Fubini's theorem. Independence. Kolmogorov's extension theorem. Weak laws of large numbers. Borel-Cantelli lemmas. Strong laws of large numbers. Weak convergence. Levy's continuity theorem. Central limit theorem. Poisson processes. Portmanteau theorem.