Math 275B, Probability Theory
Winter 2015
Course Information

Class Hours: MWF 11am–11:50am, MS 6221.


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: It corresponds to Chapter 5 and parts of Chapters 3, 6, and 8 in Durrett. Some key words are: Poisson random variables, Poisson process, Gaussian random variables, conditional expectation, martingales, stopping times, uniform integrability, optional stopping theorems, Brownian motion, Markov chains.