

Math 673: Advanced Probability I MATHEMATICS

Current topics in probability are treated at an advanced mathematical level. Measure theoretic foundations, infinitely divisible laws, stable laws, and multidimensional central limit theorem, strong laws, law of the integrated logarithm.

3 Credits

One-way corequisites

• Math 654: Theory of Functions of Real Variables II

Instruction Type(s)

• Lecture: Lecture for Math 673

Subject Areas

• Statistics, General

Related Areas

• Mathematical Statistics and Probability

