Stochastic Processes and Probability Theory III

MTH 669 (64748)

MWF 9:00–9:50, Rm: NH 346

Course Information

Instructor: Prof. Gerardo Lafferriere
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Office Hours: Monday, Wednesday, Friday 10:00–11:00 (or by arrangement)

Syllabus: This is a continuation of the second term covering most of chapters 5 and 6. We will start by discussing convergence in distribution, characteristic functions and the central limit theorem. We then move to conditional probability and expectation and a study of martingales. We will finish with an introduction to Brownian motion.

Textbook: We will use the text *Probability and Measure*, Third Edition, by Patrick Billingsley, Wiley-Interscience 1995.

Grading: will be based on regular homework assignments, a midterm exam, and a final exam. While you are encouraged to discuss general issues in the homework with your classmates the material turned in for grading should reflect individual work.

Website Most of the handouts will be posted on the website as well. The site will contain other useful links and last minute announcements.

Other: If you have a disability and are in need of academic accommodations, please notify the instructor immediately to arrange needed support.