• Instructor
  Vladimir Pozdnyakov
  Office
  CLAS 336
  Email
  Vladimir.Pozdnyakov@uconn.edu
  Office Hours
  Mon/Wed 11-noon, CLAS 336

• Lectures
  Mon 3-4pm/Wed 2-4pm, CLAS 313

• Class Web Page
  http://merlot.stat.uconn.edu/~boba/stat6325/

• Text
  Probability Essentials
  by Jean Jacod and Philip Protter

• Syllabus
  – Basic Set Theory: Terminology and Notation, Limits of Sets, Fields, Monotonic Class, Dynkin’s theorem, Borel $\sigma$-fields
  – Random Variables: Measurability Approximation by Simple Random Variables, Limits and Measurability, Composition and Measurability, Random Elements of Metric Spaces
  – Independence: Definitions of Independence, Basic Criterion of Independence, Borel-Cantelli Lemmas, Tail $\sigma$-field. Kolmogorov’s 0-1 Theorem
  – Expectation: Expectation of Simple Functions, Expectation (Lebesgue Integral), Properties of Expectation, Taking Limits under Expectation Sign, Uniform Integrability, Inequalities for Expectations, Radon-Nikodym Theorem, Change of Variables in a Lebesgue Integral, Product Spaces and Fubini’s Theorem

• Exam
  – Midterm exam
    March 2, 2-4pm
  – Final exam
    TBA

• Grades
  – both exams are oral
  – grades are based on the following sum: midterm (50 points) + final exam (100 points) + homework (50 points)
  – there will be no make-up exams