Instructor: V. Mandrekar, A436 Wells Hall, 353-7172
email: Mandrekar@stt.msu.edu

Classroom and Time: C506 WH, MWF 11:30 a.m.-12:20 p.m.

Text: Probability: Theory and Examples, third or fourth edition, by Rick Durrett

The following is an outline:

2. Independent random variables: Weak law of large numbers, Strong law of large numbers, Random series convergence.
3. Characteristic functions and Central Limit theorem.
4. Random walks

If time permits we shall prove Kolmogorov Consistency Theorem.

I shall give assignments and two in class examinations (midterm and final) to determine grades.

Important Dates for Fall Semester, 2013

- August 28: First Day of Classes
- September 4, 8:00 pm: Close of Adds
- September 2: Labor Day (University Closed)
- September 23: End of 100% Refund
- October 16: Middle of Semester; Deadline to drop with no grade
- November 28 – 29: Thanksgiving Holiday (University Closed)
- December 6: Last Day of Classes
- Thursday, December 12, 10:00 am - Noon: Final Exam