**ORF 526, Fall 2011**
**Probability Theory**
**Patrick Cheridito**

## Description

Graduate introduction to probability theory beginning with a review of measure and integration. Topics include random variables, expectation, characteristic functions, law of large numbers, central limit theorem, conditioning, martingales, Markov chains, and Poisson processes.

## Sample Reading List

Breiman: Probability
Çinlar: Probability and Stochastics
Norris: Markov Chains
Shiryaev: Probability
Williams: Probability with martingales

## Grading

Problem Sets: 50% Final Exam: 50%

## Schedule/Classroom Assignment

3 pm - 4:20 pm Tu Th in Robertson Hall 001