

MAA 6238 – Measure and probability, Spring 2014

Days & Times: MW 9:00–10:20 in MSB 109
Professor: Jason Swanson (jason@swansonsite.com)
Office: MSB 202E
Office Hours: W 10:30–11:30, Th 1:30–2:30
Course webpage: <http://math.swansonsite.com/14s6238>
Textbook: Probability: Theory and Examples, Edition 4.1, April 21, 2013,
by Rick Durrett
(http://www.math.duke.edu/~rtd/PTE/PTE4_1.pdf)

Course description: In this course, we will rigorously study the fundamentals of probability theory, which are built upon measure theory, eventually culminating in a rigorous presentation and proof of the law of large numbers and the central limit theorem. Along the way, we will consider examples and applications, as the title of the textbook suggests. The material in this course will provide the necessary foundation for further research in probability or statistics, and for continued study in probabilistic modeling and statistical analysis.

Homework: Weekly homework assignments will be given. Homework will count for 50% of the overall grade in the course.

Midterm exam: There will be an in-class midterm exam, which is tentatively scheduled for Wednesday, February 26. A blue book will be required for the midterm exam. The midterm will count for 25% of the overall grade in the course.

Final exam: The final exam is currently scheduled for Wednesday, April 23, 2014, from 7:00 am to 9:50 am, in MSB 109. The date, time, and/or location may be changed if there is a unanimous agreement between myself and all registered students. Any changes to the date, time, and/or location of the final exam will be posted on the course webpage. A blue book will be required for the final exam. The final will count for 25% of the overall grade in the course.

Attendance: If you must miss a class, it is your responsibility to find out all information from the class you missed, including any announcements that were made.