

Mathematics 6040-1: Mathematical Probability

Winter 2005

Department of Mathematics

The University of Utah

- ◉ **Time and Place.** MWF 1:00–1:55 p.m. LCB 323.
- ◉ **Text.** The forthcoming book will be made available to the students.
- ◉ **Pre-requisites.** Real Analysis (Math 6210) and/or a real commitment to learning the subject
- ◉ **Instructor.** Davar Khoshnevisan
 - [Office hours](#) (will be updated during the term)
 - [Contact Information](#)
- ◉ **Course.** This is a first-year Ph.D. course in mathematical probability. Topics: Elementary probability (possibly covered); measure and integration; independence and the law of large numbers; weak convergence and the central limit theorem; martingales; Brownian motion and stochastic calculus (possibly covered).
- ◉ **Grading.** Weekly assignments (50% total) and a take-home final (50%). Late homework will not be accepted. This is a prelim course, so grading is taken very seriously.
- ◉ **Homework.** Posted weekly [here](#).
- ◉ **ADA.** The Americans with Disabilities Act (web link) requires that reasonable accomodation be provided for students with physical, sensory, cognitive, systemic, learning, and psychiatric disabilities. For further details, contact the instructor at the beginning of the term.