What is NOT asked at the exam

course 2024/2025

- Anything that is NOT on the slides (if a proof is on the slide but a detail is missing or a lemma is stated with no proof, then that detail or the proof of that lemma will not be asked);

- Historical remarks;

- The proofs of

  - Doob's optional stopping theorem;
  - Second Doob's convergence theorem.

  This means that you can avoid learning the proofs of the above results, but you still need to know the statements, their meaning, and how to apply them.

- If asked about the Azuma-Hoeffding inequality, I will write the statement of the result for you so you don't need to remember what goes in the exponent of the exponential bound. You will still need to know the proof and how to use the result.