## Probability and Measure (Spring 2020)

Fnrollment: 8

Declines: 0

Responses Incl Declines: 5

Instructor: Sarantsev, Andrey

Subject: STAT

Catalog & Section: **706 1001** 

Course ID: 27691

Objectives: Upon completion of this course, students will be

able to:

1. understand and apply the fundamental results of measure theory and integration.

- 2. derive and apply convergence theorems in probability and statistics problems.
- 3. apply conditional probability and martingale results to problems in stochastic analysis.

Teaching (Lecture) (7 comments)

## Q: Please provide your thoughts on the instructor's teaching, including strengths and areas for possible improvement.

- 1 He's great. Very knowledgeable and makes a difficult class very approachable.
- 2 I like Dr Andrey, I appreciate the course of his selflessness and dedication. Always available to explain the materials to us. He should teach this course next year
- 3 I think Dr. Sarantsev is brilliant. It's obvious he has complete mastery of the subject. I also think that he genuinely wants his students to do well. The material was quite challenging but he did a good job, especially given the pandemic and having to teach remotely.

For next time, solution sets would be very helpful. Also, I think the grading could be a bit more standardized as penalties for mistakes were quite severe.

4 Dr. Sarantsev is a very knowledgeable instructure. He goes above and beyond in support of his students. He tries his best to provide clear explanations.

An area that he could improve on, is when he is making a proof, it would be better if he tells where is he going with it, like for example when trying to bound an RV maybe tell us that he is going to use DCT or something.

## Q: Please provide your thoughts on the course as a whole, including strengths and areas for possible improvement.

- 1 Would like to have more material, but the course is very compressed as is.
- 2 This course is tough. Because PhD level. He tried everything to help us. My work was not perfect but that is my own. Thank you for your help.
- 3 It's a tough course but an amazing course. I have no suggestions to improve beyond video lectures and solution sets.