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probability space. Precise understanding of the concepts probability space and random variable is therefore essential. 2. A simple stochastic process Billingsley, Sec. 1, The unit interval. Consider the probability experiment in which we choose a point! at random from the unit interval  $(0;1]$ . (Notation.

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The Fourier transform of a finite measure, characteristic functions, uniqueness and inversion. Weak convergence, statement of Levy's convergence theorem for characteristic functions. The central limit theorem. [2] Appropriate books P. Billingsley, Probability and Measure. Wiley 1995 (hardback). R.M. Dudley, Real Analysis and Probability.

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472 App. B Answers to Selected Problems transformation  $T\lambda = T\lambda + \text{def} = \inf\{t : [M, M]t \geq \lambda\}$  of exercise 3.9.8 turns  $M$  into a Wiener process. The zero-one law of exercise 1.3.47 on page 41 shows that  $T = T_{\pm}$  almost surely.

### **Appendix B Answers to Selected Problems**

Measure Theory by Cohn or Real Analysis: Modern Techniques and Their Applications by Folland for measure theory background. Probability and Measure by Billingsley, A Course in Probability Theory by Chung, A First Look at Rigorous Probability Theory by Rosenthal for the main subject material of the course. Lecture notes:

### **MATH 6710: Probability Theory I**

UiO-STK4510 Solutions and Hints Autumn 2015 Teacher: S. Ortiz-Latorre Probability and Measure Theory 1. If  $\# < 1$  the answer is yes. If  $\# = 1$  the answer is no. Consider  $= N$ : Then  $A = \text{even numbers}$   $2F =$  but is a countable union of  $A_n = f_{2n} 2F$ , for all  $n \geq 1$ : Hence,  $F$  is not closed by countable unions. 2. Yes. You have to check the properties that define a ...

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