

MATH 154 - PROBABILITY THEORY, SPRING 2018
TENTATIVE SCHEDULE

Day	Topic
M, Jan 22	Administrivia, introduction
W, Jan 24	HW 1 out Events and probability spaces (Chapter 1)
F, Jan 26	Events and probability spaces (Chapter 1)
M, Jan 29	Product spaces, worked examples (1.6, 1.7)
W, Jan 31	HW 1 due, HW 2 out Random variables and the law of averages (2.1, 2.2)
F, Feb 2	Discrete and continuous random variables (2.3)
M, Feb 5	Examples, Joint distributions, Monte-Carlo simulations (2.4-2.6)
W, Feb 7	HW 2 due, HW 3 out Probability mass functions, independence (Chapter 3)
F, Feb 9	Expectation of a random variable (Chapter 3)
M, Feb 12	Indicators, some examples (Chapter 3)
W, Feb 14	HW 3 due, HW 4 out Joint and conditional distributions (Chapter 3)
F, Feb 16	Random walks (Chapter 3)
M, Feb 19	President's Day: no class.
W, Feb 21	HW 5 out Random walks (3.9, 3.10)
F, Feb 23	HW 4 due Random walks (3.9, 3.10)
M, Feb 26	Continuous r.v.: independence and expectation (Chapter 4)
W, Feb 28	HW 5 due, HW 6 out Continuous r.v.: independence and expectation (Chapter 4)
F, Mar 2	Continuous random variables: examples (Chapter 4)
M, Mar 5	Midterm out (due March 6) Continuous r.v.: joint distributions (Chapter 4)
W, Mar 7	HW 7 out Continuous r.v.: conditional distributions (Chapter 4)
F, Mar 9	HW 6 due Functions and sums of continuous r.v. (Chapter 4)
Mar 12-16	Spring break: no class.
M, Mar 19	Generating functions (Chapter 5)
W, Mar 21	HW 7 due, HW 8 out Generating functions (Chapter 5)
F, Mar 23	Generating functions (Chapter 5)
M, Mar 26	Applications of generating functions (5.2, 5.3)
W, Mar 28	HW 8 due, HW 9 out Branching processes (5.4)
F, Mar 30	The limit theorems
M, Apr 2	The limit theorems
W, Apr 4	HW 9 due, HW 10 out The limit theorems
F, Apr 6	The limit theorems
M, Apr 9	Markov chains (Chapter 6)
W, Apr 11	HW 10 due, HW 11 out Markov chains (Chapter 6)
F, Apr 13	Markov chains (Chapter 6)
M, Apr 16	Markov chains (Chapter 6)
W, Apr 18	HW 11 due, HW 12 out Markov chains (Chapter 6)
F, Apr 20	Markov chains (Chapter 6)
M, Apr 23	Markov chains or selected topics
W, Apr 25	HW 12 due, Final out (due April 26) Markov chains or selected topics

Date: March 23, 2018.