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though some mathematical maturity is necessary, such as working freely with functions, sets, and preimages of sets. We will develop the language to understand the statements of the deeper results from measure theory and real analysis without going deep into those directions. The course will cover approximately the following topics

- -- Review of sequences and limits
- -- Measure spaces
- -- Random variables
- -- Expected value
- -- Inequalities for random variables
- -- Change of variables and Fubini's theorem
- -- Independent random variables
- -- Modes of convergence
- -- Characteristic functions
- -- Limit theorems
- -- Glivenko-Cantelli theorem
- -- Conditional expectation

Classes begin: September 8 Reading Week: November 1-7 Classes end: December 8

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(8R?'S; Tl!None. I will be providing detailed class notes and slides on OWL.

Students should check OWL (http://owl.uwo.ca) on a regular basis for news and updates. This is the primary method by which information will be disseminated to all students in the class. Students are responsible for checking OWL on a regular basis.

All course material will be posted to OWL: http://owl.uwo.ca.

If students need assistance, they can seek support on the OWL Help page. Alternatively, they can contact the Western Technology Services Helpdesk. They can be contacted by phone at 519-661-3800 or ext. 83800.

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You will need stable internet connection and computer with working microphone and webcam.

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