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Class Time & Place: Monday, Wednesday, and Friday at 12:30-1:30pm, in WSC 248.

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Unless you have either the requisites for this course or written special permission from your Dean to enrol in it, you may be removed from this course and it will be deleted from your record. This decision may not be appealed. You will receive no adjustment to your fees in the event that you are dropped from a course for failing to have the necessary prerequisites.

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**Instructor:** Dr. Hristo Sendov

Website: http://fisher.stats.uwo.ca/faculty/hssendov/Main.html

Office: WSC 205

**Phone:** 519/661-2111 x86985

E-mail: hssendov at stats dot uwo dot ca'

Students must use their Western (@uwo.ca) email addresses when contacting their instructors.

I will not reply to e-mail sent from address other than a standard university account.

Please include 'SS9657' in the subject line. Please do not ask me math questions over the e-mail. It is much better to discuss mathematics in person.

Office Hours: TBD on Zoom.

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This is a more rigorous introduction to probability. The course is intended to be self-contained even

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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Students should check OWL (http://owl.uwo.ca) on a regular basis for news and updates. This is the

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