

though some mathematical maturity is necessary, such as working freely with functions, sets, and pre-images 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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