

Probability

Instructor: Agnese Maria Di Brisco (agnese.dibrisco@uniupo.it)

Ph.D.: Economics and Statistics, University of Milano - Bicocca

Timetable

date	time	Room
30/01/2023	13.30-16.30	2062
31/01/2023	13.30-16.30	2104
01/02/2023	13.30-16.30	2104
02/02/2023	13.30-16.30	2104
06/02/2023	13.30-16.30	2104

Short Description:

- Introduction to probability and probability spaces.
- Independence and conditional probability.
- Random variables.
- Convergence of random variables.
- The laws of large numbers.
- The central limit theorem.
- Stochastic processes (hints).

Textbooks:

- Probability essentials (2004). Jacod, J. and Protter, P., Springer, Berlin.
- Probability and Measure (1986). Patrick Billingsley, John Wiley and Sons.