

Syllabus for Probability MAP6472 5026

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This is a full-year course that covers absolutely lovely mathematics. We'll use Breiman's fine book *Probability*, a classic now published by SIAM. What little measure theory we'll need, I will develop in class. Topics include: The Weak and Strong Laws of Large Numbers; Independence (Kolmogorov zero-one law, Hewitt-Savage zero-one law etc); Conditional probability; Martingales; and an initial foray into Markov Chains.

If time permits, we'll cover the basic Ergodic theorems, depending on the interests of the students. I am open to special (elementary) topics, if a student has a particular need/interest.

In the second semester, among other topics we'll explore deeper into Markov chains, examine Brownian motion, and explore some probabilistic methods in Ergodic theory. In the second semester I am quite open to student-selected topics.

My office is Little Hall 402. To find it, just *maximize x, y and z!* That is, in Little Hall go as North as you can, as East as you can, as Up as you can. Voila!

My office telephone is (352) 392-0281 x270. I answer the phone when I am in the office, but don't often retrieve messages there, so email to

squash@math.ufl.edu (Prof. JLF King)

is more reliable than leaving a phone message. If you have an urgent message for me, a good idea is to send email and to leave a message with the secretaries at

(352) 392-0281 x222.

Office hours are currently MWF 3rd period, immediately after class, and **by appointment**. The only day that I am generally unavailable is Thursday, my research day.

For exams, my current plan is to have 3 or 4 evening exams, from 5:30–7PM. However, if there is strong interest in having some exams be week-long take-home exams, which must be typed, then I am amenable to that.

I am very amenable to student desires and concerns, so please do not be shy about speaking with me about anything concerning the course or mathematics in general.

Sincerely, "Prof. Jonathan"

The course webpage is

<http://www.math.ufl.edu/~squash/course.prob.html> .

We will also have a mailing list —further information on that later.

Filename: Classwork/Prob/P2003t-2004g/syll.

Prob-2003t-2004g.latex

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