

Probability

Instructor:	Agnese Maria Di Brisco (agnese.dibrisco@uniupo.it)		
Ph.D.:	Economics and Statistics, University of Milano - Bicocca		
	date	time	Room
Timetable	24/01/2022	10.30-13.30	2104
	27/01/2022	10.30-13.30	2062
	01/02/2022	10.30-13.30	2104
	02/02/2022	10.30-13.30	2062
	04/02/2022	10.30-13.30	2062
Hours	15		

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).

Textbook:

Jacod, J. and Protter, P. (2004). Probability essentials. Springer, Berlin