

Probability Theory

Single subject and programme course

6 credits

Sannolikhetssteori

732A63

Valid from: 2016 Autumn semester

Determined by

The Quality Board at the Faculty of Arts
and Sciences

Date determined

2016-09-30

Main field of study

Statistics

Course level

Second cycle

Advancement level

A1X

Course offered for

- Master's Programme in Statistics and Data Mining

Entry requirements

A bachelor's degree in one of the following subjects: statistics, mathematics, applied mathematics, computer science, engineering, or equivalent. Completed courses in calculus, linear algebra, statistics and programming are required. Documented knowledge of English equivalent to Engelska B/Engelska 6.

Intended learning outcomes

After completion of the course, the students shall be able to:

- use the major univariate and multivariate probability distributions in solving theoretical and practical problems in probability
- derive probability distributions of functions of random vectors
- analyze probability models by moment generating functions and other transforms
- analyze probability models by conditioning
- account for basic modes of stochastic convergence and derive limit distributions.

Course content

The course provides a theoretical foundation for models and methods based on the concept of probability. The course comprises:

- probability distributions for univariate and multivariate random variables,
 - expected value, variance, moments,
 - joint distribution, conditional distribution, independence,
 - the elements of the Bayesian approach,
 - transforms,
 - order statistics,
 - multivariate normal distribution and its properties,
 - types of convergence and convergence theorems.

Teaching and working methods

The course consists of lectures and exercise sessions. The lectures are devoted to presentations of theories, concepts and methods. Mathematically oriented problems are solved in the exercise sessions.

Homework and independent study are a necessary complement to the course.

Language of instruction: English.

Examination

Written examination.

Detailed information about the examination can be found in the course's study guide.

Students failing an exam covering either the entire course or part of the course twice are entitled to have a new examiner appointed for the reexamination.

Students who have passed an examination may not retake it in order to improve their grades.

Grades

ECTS, EC

Other information

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus.

The course is carried out in such a way that both men's and women's experience and knowledge is made visible and developed.

Department

Institutionen för datavetenskap