Course Description

Department of mathematics

Nature of the course ☐ required ☑ elective	☐ Algebra ☐ Analysis ☐ Geometry ☐ Statistics ☐ Applied Mathematics ☐ Discrete Mathematics ☑機率或金融				
Calculus ☐ Calculus A ☐ Calculus B					
Course number	221 U3410	Section number		Number of credits	3
Course title	PROBABILITY THEORY (I)				
Instructor	Chang, Chih-Chung（張志中）				

I. Contents:

1. Law of large numbers,
2. Central limit theorem,
3. Discrete time martingales.

請老師依照課程內容要求撰寫課程大綱
機率論一：
大數法則、
中央極限定理、
平賭序列

II. Course prerequisite:

1. 實分析 ← PUT COURSE NUMBER HERE
2. 機率導論. ← PUT COURSE NUMBER HERE

III.Reference material (textbook(s))：

1. Probability: Theory and Examples. By R. Durrett. Brooks/Cole—Thomson Learning, 3rd edition, 2005.
2. Probability Theory. By S. R. S. Varadhan. Courant Lecture Notes in Math. 7. CIMS, AMS, 2001.

IV. Grading scheme:

1. Recitation (Wednesday 13:20—14:10) and homework: 40%,
2. Midterm and final exam: 60%.

V. Others:

Wednesday 13:20—16:20.