

	Lecture Monday 12:15-13:45		Practical Course Tuesday 14:15-16:45
09.09.2019	Intro examples, Bertrand paradox, event space, measures	10.09.2019	Combinatorics, Sieve formula, event space
16.09.2019	Sieve formula, Conditional probability, Bayes' Theorem, independence	17.09.2019	Bayes' Theorem, conditional probability, independence
23.09.2019	Independent experiments, conditional independence, random variables, discrete distributions (Binomial, geometric)	24.09.2019	Discrete random variables: Binomial, neg. Binomial, hypergeom
30.09.2019	Expected value, properties, variance, examples, Bernoulli law of large numbers, Poisson distribution, approximation of POI	01.10.2019	Discrete random variables: Expected value, variance, Poisson dist
07.10.2019	Poisson process, negative binomial, hypergeometric dist.,	08.10.2019	Poisson process, distribution function, density function
14.10.2019	Distribution function, absolute cont. Dist., density function, uniform distribution,	15.10.2019	uniform dist. Normal dist, approx POI with BIN
21.10.2019	Singular but cont. Measure, Normal distribution, exponential dist., moments, renewal, connection with POI	22.10.2019	Exponential dist., Poisson process again
28.10.2019	De Moivre-Laplace, Stirling, transformations, Cauchy dist., marginals	29.10.2019	de Moivre-Laplace, exponential dist., Cauchy dist, transforms
04.11.2019	Buffon-needle problem, convolution, sum of normal dist., higher dimensional dist, densities,	05.11.2019	higher dimensional distributions
11.11.2019	covariance, variance of sum, Cauchy-Schwartz, correlation, conditional expectation	12.11.2019	TDK
18.11.2019	application of cond. Expectation, estimations,	19.11.2019	convolution, conditional distribution, conditional expectation
25.11.2019	Markov, Chebisev inequalities, Steiner's Theorem,	26.11.2019	covariance, correlation, exp. Value and variance of sums
02.12.2019	Weak law of large numbers, Strong law of large numbers,	03.12.2019	higher dimensional normal dist. And correlations
09.12.2019	moment-generating function, Central Limit Theorem,	10.12.2019	practice

I. midterm

II. midterm