

		Lecture Monday 10:15-12:00		Practice Tuesday 12:15-14:00
1st	12.02.2024	discrete convolution, notable examples, Stieltjes integral, convolution of distributions,	13.02.2024	Convolution I
2nd	19.02.2024	examples, relation of Poisson process and Exponential distribution, Euler-Gamma function, Gamma-distribution,	20.02.2024	Convolution II
3rd	26.02.2024	generating function and properties, applications,	27.02.2024	Dean's break
4th	04.03.2024	Galton-Watson process, Simple random walk,	05.03.2024	Generating function I
5th	11.03.2024	Markov-, Chebisev-, Cantelli-, Paley-Zigmund ineq., weak law of large numbers, coupon collector,	12.03.2024	Generating function II,
6th	18.03.2024	Chernoff-, Hoeffding-, Bernstein-inequality,	19.03.2024	Markov & Chebisev, WLLN,
7th	25.03.2024	Cramér- ineq., Types of convergence, relations of $L^1$ and convergence in probability	26.03.2024	1st midterm Condensation inequalities
8th	01.04.2024	Easter	02.04.2024	Spring break
9th	08.04.2024	Fatou's lemma, bounded and dominated convergence, Borel-Cantelli lemma, Strong Law of Large Numbers 4th moment	09.04.2024	Measure theory, Convergence I
10th	15.04.2024	Kolmogorov's ineq., Kolmogorov's two series, SLLN, Kolmogorov 0-1,	16.04.2024	Borel-Cantelli & SLLN
11th	22.04.2024	iterated logarithm, Characteristic functions, properties, Bochner thm,	23.04.2024	Kolmogorov 0-1 & Characteristic I
12th	29.04.2024	lattice distributions, decay and smoothness properties	30.04.2024	Characteristic II
13th	06.05.2024	inversion formula, Weak convergence of distributions, Portmanteau's thm,	07.05.2024	Characteristic III
14th	13.05.2024	2nd midterm Prohorov's thm, Lévy's thm, Central limit theorem, method of moments	14.05.2024	Weak convergence
15th	20.05.2024	Pentecost	21.05.2024	Method of characteristic