

		Lecture Monday 14:15-15:45		Practice Tuesday 12:15-14:00
1st	16.02.2026	discrete convolution, notable examples, Stieltjes integral, convolution of distributions,	17.02.2026	Convolution I
2nd	23.02.2026	examples, relation of Poisson process and Exponential distribution, Euler-Gamma function, Gamma-distribution,	24.02.2026	Convolution II
3rd	02.03.2026	generating function and properties, applications,	03.03.2026	Generating function I
4th	09.03.2026	Galton-Watson process, Simple random walk,	10.03.2026	Generating function II,
5th	16.03.2026	Markov-, Chebisev-, Cantelli-, Paley-Zigmund ineq., weak law of large numbers, coupon collector,	17.03.2026	Markov & Chebisev, WLLN,
6th	23.03.2026	Chernoff-, Hoeffding-, Bernstein-inequality,	24.03.2026	Condensation inequalities
7th	30.03.2026	Cramér- ineq., Types of convergence, relations of L^1 and	31.03.2026	1st midterm
8th	06.04.2026	Easter	07.04.2026	Measure theory
9th	13.04.2026	Fatou's lemma, bounded and dominated convergence, Borel-Cantelli lemma, Strong Law of Large Numbers 4th moment	14.04.2026	Convergence I
10th	20.04.2026	Kolmogorov's ineq., Kolmogorov's two series, SLLN, Kolmogorov 0-1,	21.04.2026	Borel-Cantelli & SLLN
11th	27.04.2026	iterated logarithm, Characteristic functions, properties, Bochner thm,	28.04.2026	Kolmogorov 0-1 & Characteristic I
12th	04.05.2026	lattice distributions, decay and smoothness properties	05.05.2026	Characteristic II
13th	11.05.2026	inversion formula, Weak convergence of distributions, Portmanteau's thm,	12.05.2026	Characteristic III
14th	18.05.2026	Prohorov's thm, Lévy's thm, Central limit theorem, method of moments	19.05.2026	Weak convergence
15th	25.05.2026	Pentecost	26.05.2026	2nd midterm
				Method of characteristic