Study programmes: Master studies – Mathematics

Course name: Selected Chapters of Probability Theory

Lecturers: Pavle. N. Mladenović

Status: Optional

ECTS: 8

Attendance prerequisites: Probability Theory

Course aims: Getting knowledge of specific parts of the probability theory.

Course outcome: After finishing course, the student has knowledge of some specific parts of the probability theory and of their impact on investigation of stochastic and statistical models in various areas.

Course content: It is determined in agreement with the professor and in accordance with the complete program at graduate academic studies.

Literature:

- 1. Pavle Mladenović: Verovatnoća i statistika, Matematički fakultet, Beograd 2005.
- 2. А.Н. Ширяев: Вероятность, Наука, Москва, 1989.
- 3. В. Феллер: Введение в теорию вероятностей и ее приложения, Мир, Москва, 1984.

Number of hours: 7	Lectures: 3	Tutorials: 4	Laboratory: -	Research: -		
Teaching and learning methods: Lectures. Solving the exercises.						

Assessment (maximal 100 points)					
Course assignments	points	Final exam	points		
Lectures		Written exam			
Exercises / Tutorials	10	Oral exam	40		
Colloquia	40	Written-oral exam			
Essay / Project	10				