האוניברסיטה העברית בירושלים
THE HEBREW UNIVERSITY OF JERUSALEM

Syllabus

Advanced topics in Probability - 80826

Last update 05-07-2018

<u>*HU Credits:*</u> *2*

<u>*Responsible Department:*</u> *Mathematics*

<u>*Academic year:*</u> *0*

<u>*Semester:*</u> *2nd Semester*

<u>*Teaching Languages:*</u> *Hebrew*

<u>*Campus:*</u> *E. Safra*

<u>*Course/Module Coordinator:*</u> *Dr. Feldheim Ohad N.*

<u>*Coordinator Email:*</u> ohad.feldheim@mail.huji.ac.il

<u>*Coordinator Office Hours:*</u> *By appointment*

<u>*Teaching Staff:*</u>
Dr. Feldheim Ohad

<u>*Course/Module description:*</u>
A Seminar in advanced topics in probability and its application for modeling

stochastic processes. The seminar will be broken into several series of lectures, each dedicated to a separate topic.

Course/Module aims:
  See learning outcomes

Learning outcomes - On successful completion of this module, students should be able to:
  Acquaintance with recent research.

Application of tools from probability theory to well studied models.

Preparation for research in probability.

Acquiring the ability to reach advanced texts in probability.

Attendance requirements(%):
  50%

Teaching arrangement and method of instruction: Lecture

Course/Module Content:
  Changing topics such as: Iterative logarithm rules, Gaussian processes, discrete models for statistical mechanics, urn models, models for resource allocation.

Required Reading:
 none.

Additional Reading Material:
  An Introduction to Probability Theory and Its Applications William Feller

  Course/Module evaluation:
 End of year written/oral examination 0 %
 Presentation 85 %
 Participation in Tutorials 15 %
 Project work 0 %

Assignments 0 %
Reports 0 %
Research project 0 %
Quizzes 0 %
Other 0 %

<u>*Additional information:*</u>