האוניברסיטה העברית בירושלים
THE HEBREW UNIVERSITY OF JERUSALEM

The Hebrew University of Jerusalem

Syllabus

Advanced topics in Probability - 80826

Last update 05-07-2018

<u>HU Credits:</u> 2

<u>Degree/Cycle:</u> 2nd degree (Master)

<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.

<u>Course/Module aims:</u>
  See learning outcomes

<u>Learning outcomes - On successful completion of this module, students should be able to:</u>
  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.

<u>Attendance requirements(%):</u>
  50%

Teaching arrangement and method of instruction: Lecture

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

<u>Required Reading:</u>
 none.

 <u>Additional Reading Material:</u>
  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 %

Additional information: