Statistics

STAT 554  **Probability and Measure II**  credit: 4 hours.

(STAT 454) Measure extensions, Lebesgue-Stieltjes measure, Kolmogorov consistency theorem; conditional expectation, conditional probability, martingales; distribution functions and characteristic functions; convergence in distribution; Central Limit Theorem; Brownian Motion. Credit is not given for both STAT 554 and either MATH 561 or MATH 562.

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<th>CRN</th>
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<th>Instructor</th>
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<td>39279</td>
<td>Lecture</td>
<td>G1</td>
<td>02:30 PM - 03:50 PM</td>
<td>TR</td>
<td>2 - Illini Hall</td>
<td>Monrad, D</td>
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