Statistics

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

(STAT 454) Measure extensions, Lebesque-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.

<table>
<thead>
<tr>
<th>CRN</th>
<th>Type</th>
<th>Section</th>
<th>Time</th>
<th>Days</th>
<th>Location</th>
<th>Instructor</th>
</tr>
</thead>
<tbody>
<tr>
<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>
</tr>
</tbody>
</table>