Mathematics

MATH 561  Theory of Probability I  credit: 4 hours.
Mathematical foundations of probability and stochastic processes; probability measures, random variables, distribution functions, convergence theory, the Central Limit Theorem, conditional expectation, and martingale theory. Same as STAT 551. Prerequisite: MATH 541 or consent of instructor.

<table>
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<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>38173</td>
<td>Lecture-Discussion</td>
<td>D1</td>
<td>11:00 AM - 11:50 AM</td>
<td>MWF</td>
<td>347 - Altgeld Hall</td>
<td>Song, R</td>
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</tbody>
</table>

Not intended for Undergrad - Urbana-Champaign. Not intended for MS:Economics:Policy Econ -UIUC or MS: Financial Engineering. Restricted to Mathematics graduate students until November 18, 2013. Undergraduates seeking approval to enroll should go to 313 Altgeld Hall for information. Undergraduates who receive approval may enroll starting November 18 if seats remain. Students from the following programs must contact the Director of Graduate Studies in Mathematics <Laugesen@illinois.edu> to request permission to register for the course: MS:Economics:Policy Econ -UIUC, or MS: Financial Engineering.