
Probability and Potential Theory I – MAP 6472

Fall 2018

University of Florida

Time and Location: M-W-F, Period 5 (11:45 AM - 12:35 PM), Lit 221

Instructor: Arnaud Marsiglietti

Office: 411 Little Hall

E-mail: a.marsiglietti@ufl.edu

Office Hours

Monday 3pm – 4pm, Wednesday 3pm – 4pm, or by appointment

Course Objectives

Introductory measure theory, Random variables, Independence, Characteristic function, Modes of convergence, Laws of large numbers, and the Central Limit Theorem

Textbook

There is no required text, but the following textbooks are suggested:

- D. Khoshnevisan, Probability, Graduate studies in mathematics vol. 80, 2007
- A. Gut, Probability: A Graduate Course, Springer, 2005

Prerequisites

Introduction to Probability (STA 4321)

Modern Analysis (MAA 5228 – MAA5229)

3 Take Home Exams (dates are tentative)

- Friday, August 31 (**Due On** Friday, September 7)
- Friday, September 21 (**Due On** Friday, September 28)
- Friday, November 9 (**Due On** Friday, November 16)

1 Midterm Exam (date is tentative)

- Monday, October 15

Final Exam Date

Monday, December 10 (12/10/2018) – 10:00 AM - 12:00 PM

Grading (100 points)

- Attendance/Participation	5
- Take Home Exam	15pts each (total = 45pts)
- Midterm Exam	20
- Final Exam	30

Course policies:**Absence from exams**

Missing an exam is permitted ONLY for the most compelling reasons. Please notify me IN ADVANCE, if possible, if an exam is to be missed. Otherwise you will be given a 0.

Honor Code

UF students are bound by The Honor Pledge which states: "We, the members of the University of Florida community, pledge to hold ourselves and our peers to the highest standards of honor and integrity by abiding by the Honor Code. On all work submitted for credit by students at the University of Florida, the following pledge is either required or implied: "On my honor, I have neither given nor received unauthorized aid in doing this assignment." The Honor Code specifies a number of behaviors that are in violation of this code and the possible sanctions. Furthermore, you are obligated to report any condition that facilitates academic misconduct to appropriate personnel. If you have any questions or concerns, please consult with the instructor in this class.

Class attendance

Requirements for class attendance and make-up exams, assignments, and other work in this course are consistent with university policies that can be found at:

<https://catalog.ufl.edu/ugrad/current/regulations/info/attendance.aspx>

Students with disabilities

Students with disabilities requesting accommodations should first register with the Disability Resource Center (352-392-8565, www.dso.ufl.edu/drc/) by providing appropriate documentation. Once registered, students will receive an accommodation letter which must be presented to the instructor when requesting accommodation. Students with disabilities should follow this procedure as early as possible in the semester.

Students' evaluation

Students are expected to provide feedback on the quality of instruction in this

course by completing online evaluations at

<https://evaluations.ufl.edu>

Evaluations are typically open during the last two or three weeks of the semester, but students will be given specific times when they are open.

Summary results of these assessments are available to students at

<https://evaluations.ufl.edu/results/>.