

# University of Pretoria Yearbook 2016

## Measure theory and probability 734 (WTW 734)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module credits</b>	15.00
<b>Programmes</b>	<a href="#">BScHons Applied Mathematics</a> <a href="#">BScHons Mathematics</a> <a href="#">BScHons Mathematics of Finance</a>
<b>Prerequisites</b>	Real analysis on third-year level
<b>Contact time</b>	2 lectures per week
<b>Language of tuition</b>	English
<b>Academic organisation</b>	Mathematics and Applied Maths
<b>Period of presentation</b>	Semester 1

### Module content

Measure and integration theory: The Caratheodory extension procedure for measures defined on a ring, measurable functions, integration with respect to a measure on a  $\sigma$ -ring, in particular the Lebesgue integral, convergence theorems and Fubini's theorem.

Probability theory: Measure theoretic modelling, random variables, expectation values and independence, the Borel-Cantelli lemmas, the law of large numbers.  $L^1$ -theory,  $L^2$ -theory and the geometry of Hilbert space, Fourier series and the Fourier transform as an operator on  $L^2$ , applications of Fourier analysis to random walks, the central limit theorem.

The information published here is subject to change and may be amended after the publication of this information. The [General Regulations \(G Regulations\)](#) apply to all faculties of the University of Pretoria. It is expected of students to familiarise themselves well with these regulations as well as with the information contained in the [General Rules](#) section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.