

# University of Pretoria Yearbook 2017

## 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>	Module is presented in 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.

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