

Code	IE521
Name	Probability Theory
Hour per week	3 (3 + 0)
Credit	3
ECTS	10
Level/Year	Graduate
Semester	Fall or Spring
Type	Compulsory
Prerequisites	
Content	This course provides a comprehensive knowledge on the fundamentals of probability theory. The course provides a rigorous development of the subject. The course also covers sample space, random variables, expectations, transforms, Bernoulli and Poisson processes, finite Markov chains, limit theorems but at a faster pace and in more depth. There are also a number of additional topics, such as language, terminology, and key results from measure theory.