EPFL

COM-417

Advanced probability and applications

Shkel Yanina

Cursus	Sem.	Type
Communication systems minor	H	Opt.
Computer and Communication Sciences		Obl.
Computer science	MA1, MA3	Opt.
Cybersecurity	MA1, MA3	Opt.
Data Science	MA1, MA3	Opt.
Data science minor	H	Opt.
Electrical Engineering		Opt.
Robotics, Control and Intelligent Systems		Opt.
SC master EPFL	MA1, MA3	Obl.

Language of teaching	English
Credits	8
Session	Winter
Semester	Fall
Exam	Written
Workload	240h
Weeks	14
Hours	**6 weekly**
Courses	4 weekly
Exercises	2 weekly
Number of positions	

Summary

In this course, various aspects of probability theory are considered. The first part is devoted to the main theorems in the field (law of large numbers, central limit theorem, concentration inequalities), while the second part focuses on the theory of martingales in discrete time.

Content

- sigma-fields, random variables
- probability measures, distributions
- independence, convolution
- expectation, characteristic function
- random vectors and Gaussian random vectors
- inequalities, convergences of sequences of random variables
- laws of large numbers, applications and extensions
- convergence in distribution, central limit theorem and applications
- moments and Carleman's theorem
- concentration inequalities
- conditional expectation
- martingales, stopping times
- martingale convergence theorems

Keywords

probability theory, measure theory, martingales, convergence theorems

Learning Prerequisites

Required courses

Basic probability course
Calculus courses

Recommended courses

Complex analysis

Important concepts to start the course

This course is NOT an introductory course on probability: the students should have a good understanding and practice of basic probability concepts such as: distribution, expectation, variance, independence, conditional probability.
The students should also be at ease with calculus. Complex analyisis is a plus, but is not required.

On the other hand, no prior background on measure theory is needed for this course: we will go through the basic concepts one by one at the beginning.

Learning Outcomes

By the end of the course, the student must be able to:

- understand the main ideas at the heart of probability theory

Teaching methods

Ex cathedra and flipped lectures + exercise sessions

Expected student activities

active participation to exercise sessions

Assessment methods

graded homeworks 20%
midterm 20%
final exam 60%

Resources

Bibliography

Sheldon M. Ross, Erol A. Pekoz, A Second Course in Probability,1st edition, www.ProbabilityBookstore.com, 2007.
Jeffrey S. Rosenthal, A First Look at Rigorous Probability Theory,2nd edition, World Scientific, 2006.
Geoffrey R. Grimmett, David R. Stirzaker, Probability and Random Processes,3rd edition, Oxford University Press, 2001.
Richard Durrett, Probability: Theory and Examples, 4th edition, Cambridge University Press, 2010.
Patrick Billingsley, Probability and Measure, 3rd edition, Wiley, 1995.

Ressources en bibliothèque

- Probability and Random Processes
- Sheldon M. Ross, Erol A. Pekoz, A Second Course in Probability, 1st ed
- Patrick Billingsley, Probability and Measure, 3rd ed
- Richard Durrett, Probability: Theory and Examples, 4th ed
- Jeffrey S. Rosenthal, A First Look at Rigorous Probability Theory, 2nd ed

Notes/Handbook

available on the course website

Websites

- https://moodle.epfl.ch/course/view.php?id=14557

Moodle Link

- https://go.epfl.ch/COM-417

Prerequisite for

Advanced classes requiring a good knowledge of probability