

Introduction to Probability

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Contents

The course addresses fundamental concepts of probability especially those applied to economics and finance. Probability theory is developed from its calculus based jargon without leaving out some aspects of its advanced treatment.

Course schedule

Foundation of Probability Theory	Hong, Y. (2017) <i>Probability and Statistics for Economists</i> , World Scientific – Chap 2
Univariate Random Variables and their Distribution	Hong, Y. (2017) <i>Probability and Statistics for Economists</i> , World Scientific – Chaps 3 and 4
Multivariate Random Variables and their Distribution	Hong, Y. (2017) <i>Probability and Statistics for Economists</i> , World Scientific – Chap 5
Stochastic Dependence	Hong, Y. (2017) <i>Probability and Statistics for Economists</i> , World Scientific – Chap 5
Convergence Concepts	Hong, Y. (2017) <i>Probability and Statistics for Economists</i> , World Scientific – Chaps 6 and 7

Bimester: November - December