Instructor: Dr. Boris L. Rozovsky,
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Lectures: TTh 1:00 - 2:20, Barus & Holley 160.
Tuesday  2:30 - 3:30
Office Hours:
Thursday  2:30 - 3:30.


This course is an introduction to Probability Theory. It deals with basics concepts of Probability Theory
and Stochastic Processes.
In particular, it covers:
[1] discrete and continuous probability distributions,
[2] laws of large numbers,
[3] central limit theorem,
[4] elements of renewal processes,
[6] various applications, including option pricing and queuing theory.

Grading: There will be weekly assignments, a midterm exam and a final. They will count toward the grade
as follows.

Assignments  30%
Midterm        30%
Final         40%.

Exams: The midterm exam will be on Thursday, October 23. The final exam is on Monday, December 15.