

Probability Theory

332125032/MA ECON AM ECS PROBTHEO



Content and learning outcomes

Content	The course introduces to the mathematical theory of probability such as integration, probability measures, random variables, expectations, concepts of convergence and limit theorems.
Learning outcomes	Students get acquainted with modern concepts and tools of probability. They obtain a rigorous basis for understanding and applying current research in statistics and probability theory.

Teaching and learning methods

Type of course/learning methods	Topic	Language of instruction	Group size	Contact time	Workload [h]
Lecture	Probability Theory	English	open	4 hours	60
Self-study					165

Prerequisites

obligatory	none
recommended	Basic Module <i>Econometrics</i>

Degree program allocation

Study Program	obligatory/ elective	Semester
Master of Science Economics Study Field: Econometrics and Statistics	elective	2nd
Master of Science Mathematics	elective	2nd

Requirements for the awarding of credit points (ECTS)

Requirements for the awarding of credit points (ECTS)		Credits
Prerequisites for participation	none	7,5 CP
Types of Assessment (graded, incl. weighting factor)	Written or oral exam or term paper (graded, 100%) - English	
Examination language		

Course Cycle	Workload	Duration
Winter term <input type="checkbox"/> Winter and Summer term <input checked="" type="checkbox"/> Summer term <input type="checkbox"/>	225 h	1 Term

Module coordination

Teaching person	See https://basis.uni-bonn.de
Module coordinator	Prof. Dr. Alois Kneip
Institute/Department	Department of Economics

Further Information

(Reading lists, information links etc.)	
--	--