Study programmes: Bachelor studies – Mathematics

Course name: Probability

Lecturers: Marko Obradović, Milan Jovanović, Bojana Milošević

Status: Compulsory

ECTS: 6

Attendance prerequisites: M111

Course aims: Learning basics of probability theory.

Course outcome: Upon completing the course, a student has basic knowledge in probability theory and is capable to apply his knowledge to modeling real situations.

Course content:

Discrete probability space. Conditional probability. Total probability. Independence of events. Discrete random variable, its mathematical expectation and variance. Discrete random vectors. Independence of random variables. Important discrete distributions. Binomial distribution and Bernoulli theorem. Chebyshev law of large numbers. Moivre-Laplace theorem and normal distribution. Poisson distribution. Sigma-algebra. Axioms of probability theory. Absolutely continuous distribution functions (normal, uniform, exponential). Kantor singular distribution function. Decompositions of df. Multivariate df. Random variable (general definition). Mathematical expectation. Variance. Independence. Covariance and correlation coefficient. Modeling random variables.

Literature:

1. В. Јевремовић, Ј. Малишић, Статистичке методе у метеорологији и инжењерству, Савезни хидрометеоролошки завод, Београд, 2002

2. R.J. Larsen, M.L. Marx, An Introduction to Mathematical Statistics and Its Applications, Pearson Education, N. Jersey, 2006

Number of hours: 4	Lectures: 2	Tutoria	ls: 2	Laboratory: -	Research: -
Teaching and learning methods: Frontal / Tutorial					
Assessment (maximal 100 points)					
Course assignme	ents po	ints	Final exam		points
Lectures	-	10 '	Written exam		-
Exercises / Tutorials		- (Oral exam		
Colloquia		10	Written-oral exam		70
Essay / Project		10			