

The course will be given on Tue-Th 8.30-10. The office hours are 3-4 Tue-Th.

We will NOT have classes on Tuesdays September 18-th, October 2-d and October 9-th and on Thursday September 27-th [these are days of Jewish holidays]

I'll assign homework problems every week and we will have one mid-term exam.

We start with a discussion of basic notions of the probability such as **A sample set** Ω , **events, elementary events, a probability measure, conditional probability** $\mathbb{P}(A|B)$ **and independence**

We spend the main part of the course studying discrete and continuous **random variables** [with the special emphasis on random walks], sums of random variables, "useful" distributions [such as the **normal** and the **Poisson** distributions] and **Markov processes**.

If we have time we will discuss some properties of **random processes** in the end of the course.

David Kazhdan