

	Lecture Monday 10:15-12:00		Practice Thursday 10:15-12:00
27.02.2023	discrete convolution, notable examples, Stieltjes integral, (BB)	02.03.2023	Convolution I (BB)
06.03.2023	convolution of distributions, Euler-Gamma function, Gamma-distribution, (BT)	09.03.2023	Convolution II (BB)
13.03.2023	generating function and properties, applications, Galton-Watson process, (TB)	16.03.2023	Generating function I (BB)
20.03.2023	Simple random walk, Markov-, Chebisev-, Cantelli-, Paley-Zigmund ineq., weak law of large numbers, (TB)	23.03.2023	Generating function II, WLLN (BB)
27.03.2023	coupon collector, Chernoff-, Hoeffding-, Bernstein-inequality (TB)	30.03.2023	Condensation inequalities (BB)
03.04.2023	Cramér- ineq., Types of convergence, relations of L^1 and convergence in probability (TB)	06.04.2023	Spring break
10.04.2023	Easter	13.04.2023	Convergence I (BB)
17.04.2023	Fatou's lemma, bounded and dominated convergence, Borel-Cantelli lemma, Strong Law of Large Numbers 4th moment Kolmogorov's ineq., (TB)	20.04.2023	Borel-Cantelli I (BB)
24.04.2023	Kolmogorov' two series,, SLLN, Kolmogorov 0-1, (BB)	27.04.2023	Convergence III (BB)
01.05.2023	Labor Day	04.05.2023	Characteristic I (BB)
08.05.2023	Weak convergence of distributions, Portmanteau's thm, (TB)	11.05.2023	Characteristic II (TB)
15.05.2023	inversion formula, Prohorov's thm, (TB)	18.05.2023	Weak convergence (TB)
22.05.2023	Lévy's thm, Central limit theorem, method of moments (TB)	25.05.2023	Characteristic III (BB)
29.05.2023	Pentecost	01.06.2023	Practice (BB)

Lecture Friday 10:15-12:00

1st midterm

05.05.2023

iterated logarithm, Characteristic functions, properties, Bochner thm, (TB)

2nd midterm