

ST318-15 Probability Theory

21/22

Department

Statistics

Level

Undergraduate Level 3

Module leader

Paul Chleboun

Credit value

15

Module duration

10 weeks

Assessment

Multiple

Study location

University of Warwick main campus, Coventry

Description

Introductory description

This module runs in Term 2 and is available for students on a course where it is a listed option and as an Unusual Option to students who have completed one of the prerequisite modules.

Pre-requisite(s): ST342 Mathematics of Random Events OR MA359 Measure Theory.

Leads to: ST401 Stochastic Methods in Finance, ST402 Risk Theory, ST403 Brownian Motion, ST411 Dynamic Stochastic Control

[Module web page](#)

Module aims

This course aims to give the student a rigorous presentation of some fundamental results in measure theoretic probability and an introduction to the theory of discrete time martingales. In so doing it aims to provide a firm basis for advanced work on probability and its applications.

Outline syllabus

This is an indicative module outline only to give an indication of the sort of topics that may be covered. Actual sessions held may differ.

- Independence and zero-one laws
- Modes of convergence for sequences of random variables
- Limit theorems: law of large numbers (LLN) and central limit theorems (CLT)
- Conditioning and discrete time martingales

Learning outcomes

By the end of the module, students should be able to:

- understand the different modes of convergence for sequences of random and the relationship between these different modes;
- state and prove the Central Limit Theorem via the method of characteristic functions and understand how this result can be applied;
- understand some basic results on discrete -time martingales, including the martingale convergence theorem and optional stopping theorem, and show how these results can be used to obtain various characteristics of simple random walks.
- understand the ideas relating to independence and zero-one laws and be able to apply these ideas in simple contexts;

Indicative reading list

[View reading list on Talis Aspire](#)

Subject specific skills

TBC

Transferable skills

TBC

Study

Study time

Type	Required	Optional
Lectures	30 sessions of 1 hour (20%)	2 sessions of 1 hour
Tutorials	5 sessions of 1 hour (3%)	
Private study	115 hours (77%)	
Total	150 hours	

Private study description

Weekly revision of lecture notes and materials, wider reading, practice exercises and preparing for

examination.

Costs

No further costs have been identified for this module.

Assessment

You do not need to pass all assessment components to pass the module.

Students can register for this module without taking any assessment.

Assessment group B2

	Weighting	Study time
On-campus Examination	100%	
The examination paper will contain four questions, of which the best marks of THREE questions will be used to calculate your grade.		
~Platforms - Moodle		

- Answerbook Pink (12 page)
- Students may use a calculator

Assessment group R1

	Weighting	Study time
On-campus Examination - Resit	100%	
The examination paper will contain four questions, of which the best marks of THREE questions will be used to calculate your grade.		
~Platforms - Moodle		

- Answerbook Pink (12 page)
- Students may use a calculator

Feedback on assessment

Solutions and cohort level feedback will be provided for the examination.

[Past exam papers for ST318](#)

Availability

Courses

This module is Core for:

- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G30A Master of Maths, Op.Res, Stats & Economics (Actuarial and Financial Mathematics Stream)
 - Year 3 of G30D Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)
- USTA-G301 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics (with Intercalated)
 - Year 3 of G30E Master of Maths, Op.Res, Stats & Economics (Actuarial and Financial Mathematics Stream) Int
 - Year 3 of G30H Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)
 - Year 4 of G30E Master of Maths, Op.Res, Stats & Economics (Actuarial and Financial Mathematics Stream) Int
 - Year 4 of G30H Master of Maths, Op.Res, Stats & Economics (Statistics with Mathematics Stream)

This module is Optional for:

- Year 3 of UCSA-G4G1 Undergraduate Discrete Mathematics
- Year 3 of UCSA-G4G3 Undergraduate Discrete Mathematics
- Year 4 of UCSA-G4G2 Undergraduate Discrete Mathematics with Intercalated Year
- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G300 Mathematics, Operational Research, Statistics and Economics
 - Year 4 of G300 Mathematics, Operational Research, Statistics and Economics

This module is Core option list A for:

- Year 3 of USTA-G1G3 Undergraduate Mathematics and Statistics (BSc MMathStat)

This module is Option list A for:

- UMAA-G105 Undergraduate Master of Mathematics (with Intercalated Year)
 - Year 3 of G105 Mathematics (MMath) with Intercalated Year
 - Year 5 of G105 Mathematics (MMath) with Intercalated Year
- Year 3 of UMAA-G100 Undergraduate Mathematics (BSc)
- UMAA-G103 Undergraduate Mathematics (MMath)
 - Year 3 of G103 Mathematics (MMath)
 - Year 4 of G103 Mathematics (MMath)

- UMAA-G106 Undergraduate Mathematics (MMath) with Study in Europe
 - Year 3 of G106 Mathematics (MMath) with Study in Europe
 - Year 4 of G106 Mathematics (MMath) with Study in Europe
- Year 4 of UPXA-GF14 Undergraduate Mathematics and Physics (with Intercalated Year)
- USTA-G1G3 Undergraduate Mathematics and Statistics (BSc MMathStat)
 - Year 3 of G1G3 Mathematics and Statistics (BSc MMathStat)
 - Year 4 of G1G3 Mathematics and Statistics (BSc MMathStat)
- Year 5 of USTA-G1G4 Undergraduate Mathematics and Statistics (BSc MMathStat) (with Intercalated Year)
- Year 3 of USTA-GG14 Undergraduate Mathematics and Statistics (BSc)
- Year 4 of USTA-GG17 Undergraduate Mathematics and Statistics (with Intercalated Year)
- Year 4 of UMAA-G101 Undergraduate Mathematics with Intercalated Year
- Year 3 of USTA-Y602 Undergraduate Mathematics,Operational Research,Statistics and Economics
- Year 4 of USTA-Y603 Undergraduate Mathematics,Operational Research,Statistics,Economics (with Intercalated Year)

This module is Option list B for:

- Year 1 of TMAA-G1PE Master of Advanced Study in Mathematical Sciences
- Year 3 of USTA-G302 Undergraduate Data Science
- Year 3 of USTA-G304 Undergraduate Data Science (MSci)
- Year 4 of USTA-G303 Undergraduate Data Science (with Intercalated Year)

This module is Option list C for:

- Year 3 of USTA-G300 Undergraduate Master of Mathematics,Operational Research,Statistics and Economics
- USTA-G301 Undergraduate Master of Mathematics,Operational Research,Statistics and Economics (with Intercalated
 - Year 3 of G30F Master of Maths, Op.Res, Stats & Economics (Econometrics and Mathematical Economics Stream) Int
 - Year 4 of G30F Master of Maths, Op.Res, Stats & Economics (Econometrics and Mathematical Economics Stream) Int

This module is Option list D for:

- Year 4 of USTA-G300 Undergraduate Master of Mathematics,Operational Research,Statistics and Economics
- Year 5 of USTA-G301 Undergraduate Master of Mathematics,Operational Research,Statistics and Economics (with Intercalated