

COM-417

Advanced probability and applications

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Cursus	Sem.	Type
Cybersecurity	MA2, MA4	Opt.
Data Science	MA2, MA4	Opt.
Génie électrique		Opt.
Informatique et communications		Obl.
Informatique	MA2, MA4	Opt.
Mineur en Data science	E	Opt.
Robotique, contrôle et systèmes intelligents		Opt.
SC master EPFL	MA2, MA4	Obl.

Language	English
Credits	6
Session	Summer
Semester	Spring
Exam	Written
Workload	180h
Weeks	14
Hours	5 weekly
Lecture	3 weekly
Exercises	2 weekly
Number of positions	

Summary

In this course, various aspects of probability theory are considered. The first part is devoted to the main theorems in the field (law of large numbers, central limit theorem, concentration inequalities), while the second part focuses on the theory of martingales in discrete time.

Content

- sigma-fields, random variables
- probability measures, distributions
- independence, convolution
- expectation, characteristic function
- random vectors and Gaussian random vectors
- inequalities, convergences of sequences of random variables
- laws of large numbers, applications and extensions
- convergence in distribution, central limit theorem and applications
- moments and Carleman's theorem
- concentration inequalities
- conditional expectation
- martingales, stopping times
- martingale convergence theorems

Keywords

probability theory, measure theory, martingales, convergence theorems

Learning Prerequisites**Required courses**

Basic probability course
Calculus courses

Recommended courses

complex analysis

Important concepts to start the course

This course is NOT an introductory course on probability: the students should have a good understanding and practice of basic probability concepts such as: distribution, expectation, variance, independence, conditional probability.

The students should also be at ease with calculus. Complex analysis is a plus, but is not required.

On the other hand, no prior background on measure theory is needed for this course: we will go through the

basic concepts one by one at the beginning.

Learning Outcomes

By the end of the course, the student must be able to:

- understand the main ideas at the heart of probability theory

Teaching methods

Ex cathedra lectures + exercise sessions

Expected student activities

active participation to exercise sessions

Assessment methods

graded homeworks 10%

midterm 20%

final exam 70%

Resources

Bibliography

Sheldon M. Ross, Erol A. Pekoz, A Second Course in Probability, 1st edition, www.ProbabilityBookstore.com, 2007.

Jeffrey S. Rosenthal, A First Look at Rigorous Probability Theory, 2nd edition, World Scientific, 2006.

Geoffrey R. Grimmett, David R. Stirzaker, Probability and Random Processes, 3rd edition, Oxford University Press, 2001.

Richard Durrett, Probability: Theory and Examples, 4th edition, Cambridge University Press, 2010.

Patrick Billingsley, Probability and Measure, 3rd edition, Wiley, 1995.

Ressources en bibliothèque

- [Sheldon M. Ross, Erol A. Pekoz, A Second Course in Probability, 1st ed](#)
- [Patrick Billingsley, Probability and Measure, 3rd ed](#)
- [Richard Durrett, Probability: Theory and Examples, 4th ed](#)
- [Jeffrey S. Rosenthal, A First Look at Rigorous Probability Theory, 2nd ed](#)
- [Probability and Random Processes](#)

Notes/Handbook

available on the course website

Websites

- <https://moodle.epfl.ch/course/view.php?id=14557>

Prerequisite for

Advanced classes requiring a good knowledge of probability