

Nibbles of 20th century Probability Theory (M16)

Non-Examinable (Graduate Level)

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We will give a brief introduction to several classical probability theory topics such as:

- Large random matrices and their spectrum
- Lévy processes and their properties
- Large Deviation theory

The goal is to broaden the students general basic knowledge of such important topics. We might adapt the list of topics to the wishes of the audience.

Prerequisites

This course assumes familiarity with the content of the Advanced Probability course.

Literature

Lecture Notes will be provided

Additional support

Examples sheets will be provided and accompanying office hours will be offered.