Math 280C, Probability Theory, Spring 2016

Lectures: 4:00-4:50 PM, Mondays, Wednesdays, and Fridays in APM 5402
Instructor: Jason Schweinsberg (jschwein@math.ucsd.edu)
Office Hours: Mondays 1:30-2:30 PM and Tuesdays 2:00-3:30 PM in APM 6157
other times by appointment
TA: Nan Zou (njou@ucsd.edu)
TA Office Hours: Tuesdays and Thursdays 11:00 AM - 12:00 PM in APM 5720
(or go to http://www.math.ucsd.edu and click on “Course Web Sites”)

Overview of the course: Math 280C is a continuation of Math 280AB. We will spend approximately the first four weeks of the course on Brownian motion. We will then discuss Poisson processes, Lévy processes, and convergence of stochastic processes. Math 280A and Math 280B are prerequisites for Math 280C.

References: Links to electronic versions of the following two books are available on the course web page:


The following other references are also on reserve in the Science and Engineering Library


The books by Durrett and Liggett are good references for the material that we will cover on Brownian motion. The book by Fristedt and Gray contains most of the material that we will cover on Poisson processes and Lévy processes. The book by Billingsley is the best reference for the material that we will cover on convergence of stochastic processes.

Homework: Homework will be due in class nearly every week, usually on Wednesdays. Late homework will not be accepted. Your course grade will be based on the total score that you get on the homework assignments.

Academic integrity: It is essential that all students adhere to the university’s policy on integrity of scholarship. For this course, you should work mostly independently on the homework. You may consult the instructor or other students while working on the homework, but you must acknowledge this help by making a note on your homework. Also, you must write your final solutions independently and may not copy or paraphrase homework solutions from other students or any other source.