Theory of Probability

CATHOLIC UNIVERSITY OF KOREA

강 의 계 획 서

2016학년도 제1학기

교과목명	국 문	확률론및연습			
	영 문	Theory of Probability			
과목번호-분반	03262-01	이수구분	제1전공선택	시간/학점	4/3
요일 및 시간 (강의실)	월7~8(D510), 수 7~8(D510)	수강대상		선수과목	
담당교수	성 명	연구실	전화번호	E-MAIL	
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Web Site			영어강의 유형	B형	

1.교과목 개요

Probability Theory is one of the most important subjects in the area of analysis and provides theoritical backgrounds for statistics, financial engineering, risk analysis, etc.
Through this course,we will learn the basic concepts of Probability theory such as Random variables, probability distributions, joint and conditional distributions.

2. 강의목표

Our goal is to understand the basic concepts of probability space, random phenomena, and underlying mathematics.

3. 강의방법

3 ourlecture and 1 hour practice per week

4. 평가방법

Mid term and Final 40% each, Homework, quiz and attendance 20%.

5. 과제물

problems in the text book and handouts

6. 실험, 실습계획

7. 관련강의

Statistics, Financialmathematics, Risk analysis

8. 교재

도서명	출판사	저자	연도	교재여부
Probability theory for actuarial mathematics	교우사	JAI HEUI KIM	2007	교재

9. 강의일정 및 내용

주	기간	강의내용	참고자료	비고
1	2016-03-02 ~ 2016-03-08	Introduction to probability		
2	2016-03-09 ~ 2016-03-15	random variables		
3	2016-03-16 ~ 2016-03-22	probability distributions		
4	2016-03-23 ~ 2016-03-29	probability distributions		
5	2016-03-30 ~ 2016-04-05	joint distributions		

주	기간	강의내용	참고자료	비고
6	2016-04-06 ~ 2016-04-12	joint distributions		
7	2016-04-13 ~ 2016-04-19	practive with Excel		
8	2016-04-20 ~ 2016-04-26	midterm		
9	2016-04-27 ~ 2016-05-03	conditional distributions		
10	2016-05-04 ~ 2016-05-10	conditional distributions		
11	2016-05-11 ~ 2016-05-17	conditional distributions		
12	2016-05-18 ~ 2016-05-24	moments		
13	2016-05-25 ~ 2016-05-31	moments		
14	2016-06-01 ~ 2016-06-07	functions on random variables		
15	2016-06-08 ~ 2016-06-14	Practice with Excel		
16	2016-06-15 ~ 2016-06-21	final		