

Probability Theory

for D-MATH, D-PHYS

Lecture: Tuesday 10:15 – 12:00 in HG G 3, AND
 Thursday 10:15 - 12:00 in HG G 3.

The first lecture takes place on Tuesday 17.9.2013.

Exercise class: Tuesday 13:15 – 14:00 in HG E 33.1/HG F 26.5, OR
 Wednesday 09:15 – 10:00 in HG F 26.3/HG F 26.5.

**The first exercise class takes place on Tuesday 17.9.2013, OR
 Wednesday 18.9.2013 respectively (N.B: First week of semester!).**

Organization of exercise classes:

Exercise sheets will be uploaded in PDF format every Monday on the exercise webpage (see below). They will **not** be distributed in the lecture to avoid wasting paper. Each exercise sheet should be submitted according to the schedule shown on the exercise webpage. The rule of thumb is that an exercise sheet should be submitted **no later than Wednesday 9:15AM** of the week following its release. Exercise sheet can be submitted directly during exercise class **OR** can be dropped off in HG E 65 using the designated tray. Solutions will be available on the course webpage after the deadline for handing in.

Registering for an exercise class:

Students are assigned by their name to one of the classes. Please attend the correct class to ensure an equal distribution of the students amongst the existing groups. This distribution might be subject to changes in the first two weeks.

Day & Time	Room	Teaching Assistant	Students
Tue 13:15-14:00	HG E 33.1	Philippe Deprez	A - Ga
Tue 13:15-14:00	HG F 26.5	Laurent Huber	Gb - La
Wed 09:15-10:00	HG F 26.3	Martin Herdegen	Lb - Si
Wed 09:15-10:00	HG F 26.5	Xinyi Li	Sj - Z

Coordinator: Laurent Huber (E-mail: laurent.huber [at] math.ethz.ch; Office: HG G 47.1)

“Präsenz”: Monday and Thursday 12:00 - 13:00 in HG G 32.6.

Literature: Printed lecture notes will be available for purchase during the first lecture and during “Präsenz”. Recommended books:

R. Durrett¹: *Probability: Theory and Examples*, Duxbury Press 1991.

H. Bauer¹: *Wahrscheinlichkeitstheorie*, 4. Auflage, de Gruyter Lehrbuch 1991.

J. Jacod and P. Protter¹: *Probability essentials*, Springer 2004.

D. Williams¹: *Probability with Martingales*, Cambridge University Press 1991.

A. Klenke: *Wahrscheinlichkeitstheorie*, Springer 2008 (also available online via NEBIS).

Course webpage: <http://www.math.ethz.ch/education/bachelor/lectures/hs2013/math/wkeitsth/>

Questions: The coordinator is happy to answer any further questions regarding the organization of this class.

¹This book is available as “Präsenzexemplare” in the mathematics library (HG G 7).