

PROGRAMA DEL CURSO MATE 382
II SEMESTRE DEL 2001

TODAS LAS CLASES DEBEN INICIAR LABORES A LA HORA EN PUNTO Y TERMINAR 10' ANTES DE LA HORA.

TEXTOS:

A) Probability and Measure Theory by Ash
B) Probability and Measure by Billingsley
Teoría

No.	Fecha		A	B
	Ag. 6 Lu			
	7 Ma-Fiesta			
	8 Mi			
1	9 Ju	Introduction	1.1 - 1.2.2	2 and 10
2	10 Vi	Measures	1.2.3 - 1.2.3	2 and 10
3	13 Lu	Outer Measure	1.3.1 - 1.3.2	11
4	14 Ma	Extension of Measure	1.3.3 - 1.3.8	11
	15 Mi			
5	16 Ju	Monotone Class Theorem; Extension Theorem	1.3.9 - 1.3.10	11
6	10 Vi	Approximation Theorem	1.3.11-1.3.12	11
	20 Lu			11
7	21 Ma	Approximation Theorem	1.3.11-1.3.12	11
	22 Mi			
8	23 Ju	Lebesgue Measure	1.4.1 - 1.4.4	
9	24 Vi	Lebesgue Measure	1.4.5 - 1.4.8	
10	27 Lu	Lebesgue Measure	1.4.9 - 1.4.9	
11	28 Ma	Borel sigma-algebras		
	29 Mi			
12	30 Ju	Measurable Functions and Integration	1.5.1 - 1.5.3	
13	31 Vi			
14	Spb 3 Lu	Measurable Functions and Integration	1.5.4 - 1.5.7	
15	4 Ma	Measurable Functions and Integration	1.5.8 - 1.5.9	
	5 Mi			
16	6 Ju	Review		
17	7 Vi			
18	10 Lu	Parcial I - 20%		
19	11 MA	Properties of Integral	1.6.1 - 1.6.4	16
	12 Mi			
20	13 Ju	Properties of Integral	1.6.5 - 1.6.7	16
21	14 Vi	Properties of Integral	1.6.8 - 1.6.11	16
22	17 Lu	Comparison of Lebesgue and Riemann Integrals	1.7	17
23	18 Ma	Comparison of Lebesgue and Riemann Integrals	1.7	17
	19 Mi			
24	20 Ju	Additive Set Functions	2.1.1	32
25	21 Vi	Jordan-Hahn Decomposition Theorem	2.1.2	32
26	24 Lu		2.2.1 - 2.2.2	32
27	25 Ma	Absolute Continuity and Singularity	2.2.3 - 2.2.6	32
	26 Mi			
28	27 Ju	Parcial II- 20%		
29	28 Vi			
RECESO: Oct. 1 - 5				
30	8 Lu	Applications to Real Analysis	2.3.1 - 2.3.3	31
31	9 Ma	Applications to Real Analysis	2.3.4 - 2.3.8	31
	10 Mi			
32	11 Ju	Applications to Real Analysis	2.3.9 - 2.3.10	31
33	12 Vi			
	15 Lu-Fiesta			
34	16 Ma	L^p Spaces	2.4.1 - 2.4.5	19
	17 Mi			

35 18 Ju	L^p Spaces	2.4.6 - 2.4.8	19
36 19 Vi	L^p Spaces	2.4.8 - 2.4.11	19
37 22 Lu	L^p Spaces	2.4.12	19
38 23 Ma	L^p Spaces	2.4.13 - 2.4.15	19
24 Mi			
39 25 Ju	Convergence of Sequences of Measurable Functions	2.5	
40 26 Vi			
41 29 Lu	Product Measure	2.6.1 - 2.6.2	18
42 30 Ma	Product Measure	2.6.2 - 2.6.3	18
31 Mi			
43 Nov. 1 Ju	Fubini's Theorem	2.6.4 - 2.6.5	18
44 2 Vi			
Nov. 5 Lu-Fiesta			
45 6 Ma	Fubini's Theorem	2.6.6 - 2.6.7	18
7 Mi			
46 8 Ju	Products of Higher Order	2.7.1 - 2.7.3	18
47 9 Vi	Products of Higher Order	2.7.4 - 2.7.5	18
12 LU-Fiesta			
48 13 Ma	Parcial III - 20%		
14 Mi			
49 15 Ju	Weak Convergence of Measures	2.8.1 - 2.8.2	
50 16 Vi	Weak Convergence of Measures	2.8.3 - 2.8.4	
51 19 Lu	Simple Introduction to Stochastic Processes	9	
52 20 Ma	Martingales	9	
21 Mi			
53 22 Ju	Brownian Motion	9	
54 23 Vi			

EXAMENES FINALES: Nov. 26 - Dic 10

EVALUACION DEL CURSO

Parciales : 60%

Exposición: 15%

Examen final: 25% Total: 100%

PROFESOR: V.Arunachalam

HORA DE ATENCIÓN: Ma. y Ju. 2:00-3:00 p.m.

LUGAR: H-14