

## Preparatory Course in Probability and Statistics FINASS - February '24

# PROGRAM

DAY	TOPICS	Reference*	Where and When
14/02/24	Sampling Distribution, Convergence in probability, weak and strong law of large numbers	Cap 4.1 - 4.3.1 Evans Rosenthal	Auletta di Matematica, 1st floor 2pm-4pm
15/02/24	Convergence in Distribution; Central Limit Theorem	Cap 4.4 Evans Rosenthal	Auletta di Matematica, 1st floor 2pm-4pm
16/02/24	Montecarlo Approximations + exercises on previous subjects	Cap 4.5 Evans Rosenthal	Auletta di Matematica, 1st floor 2pm-4pm
19/02/24	Normal Distribution Theory	Cap 4.6 Evans Rosenthal	Auletta di Matematica, 1st floor 2pm-4pm
20/02/24	Statistical Inference; inference using a probability model	Cap 5.1 - 5.2 Evans Rosenthal	Auletta di Matematica, 1st floor 2pm-4pm
21/02/24	Statistical models, descriptive statistics	Cap 5.3 - 5.5.1 Evans Rosenthal	Auletta di Matematica, 1st floor 4pm-6pm
22/02/24	Plotting data; types of inference	Cap 5.5.2 - 5.5.3 Evans Rosenthal	Auletta di Matematica, 1st floor 4pm-6pm
23/02/2024	Exercises and recap		Auletta di Matematica, 1st floor 2pm-4pm
01/03/24	Exercises and recap		Auletta di Matematica, 1st floor 2pm-4pm
08/03/24	Exercises and recap		Auletta di Matematica, 1st floor 2pm-4pm

\* Evans, M. J., & Rosenthal, J. S. (2004). Probability and statistics: The science of uncertainty. Macmillan.