

1st year Course

Probability and Statistics (PROB)

Prof. Helmut Strasser (Wirtschaftsuniversität Wien)

Email: helmut.strasser@wu-wien.ac.at

Website: http://strasserweb.net/wiki/index.php/STATS_WS_2006

Course Description:

The focus of the course is twofold: it forms the basis for courses in econometrics and the analysis of financial markets in continuous time. The following topics will be covered:

- Probability theory,
- Measure theory,
- Stochastic Processes

Time Schedule:

Mon,	Oct 23,	15.30-17.00, SZ VI
Wed,	Oct 25,	14.00-16.00, HS II
Mon,	Nov 06, 1	15.30-17.00, SRS R121
Tue,	Nov 07,	14.00-16.00, HS II
Wed,	Nov 08,	14.00-16.00, HS II
Mon,	Nov 13,	15.30-17.00, HS II
Tue,	Nov 14,	14.00-16.00, HS II
Wed,	Nov 15,	14.00-16.00, HS II
Mon,	Nov 20,	15.30-17.00, HS II
Tue,	Nov 21,	14.00-16.00, HS II
Wed,	Nov 22,	14.00-16.00, HS II
Mon,	Nov 27,	15.30-17.00, SZ VI
Tue,	Nov 28,	14.00-16.00, HS II
Wed,	Nov 29,	14.00-16.00, HS II
Mon,	Dec 04,	15.30-7.00, HS II
Wed,	Dec 06,	14.00-16.00, HS II
Mon,	Dec 11,	15.30-17.00, SZ VI
Tue,	Dec 12,	14.00-16.00, HS II
Wed,	Dec 13,	14.00-16.00, HS II
Mon,	Dec 18,	15.30-17.00, SZ VI
Tue,	Dec 19,	14.00-16.00, HS II
Wed,	Dec 20,	14.00-16.00, HS II
Mon,	Jan 08,	15.30-17.00, SZ VI CANCELLED!
Wed,	Jan 10,	15.30-17.00, SZ VI CANCELLED!
Mon,	Jan 15,	15.30-17.00, SZ VI CANCELLED!
Wed,	Jan 17,	15.30-17.00, SZ VI CANCELLED!
Mon,	Jan 22,	14.00-16.00, HS II; Time change
Tue,	Jan 23,	14.00-16.00, HS II NEW!
Wed,	Jan 24,	14.00-16.00, HS II
Thu,	Jan 25,	14.00-16.00, SZ VI NEW!
Mon,	Jan 29,	14.00-16.00, HS II, NEW!
Tue,	Jan 30,	14.00-16.00, HS II, NEW!
Wed,	Jan 31,	14.00-16.00, HS II NEW!

Location:

Institute for Advanced Studies, Vienna
1060, Stumpergasse 56

Examination:

Midterm: Mon, Dec 05, 14.00-19.00, HS II

Endterm: Fri, Mar 02, 14.00-17.00, SRS A121 (IHS-old building)

Course Material:

Please see Helmut Strasser's Website

Contact: ulrike.walser@vgsf.ac.at
Subject to change

Homepage: <http://www.vgsf.ac.at>
last update: 20.03.2007