

FINAL
STA703.01, Advanced Probability
Fall Semester, 2015

Due: Thurs December 10th, 2015

Problem 1 through 5 each worths 10 points. Problem 6 worths 20 point. 30 points for Problem 7. 100 in total. Write everything in latex.

1 [Durrett, Exercises 5.2.3]

2 [Durrett, Exercises 5.2.4]

3 [Durrett, Exercises 5.2.6]

4 [Durrett, Exercises 5.2.7]

5 [Durrett, Exercises 5.2.8]

6 [Durrett, Exercises 5.2.14]

7 Find a paper which is related to your research. Then pick a theorem in the paper which uses or relates to class materials and show how it is related to. Also very carefully explain the proof of the theorem. Do not forget include all references.