• EXAM 2: Thursday April 19 in class

• The exam will cover Sections 5-10 in Rosenthal (which correspond to parts of Sections 6-9, 14, 20-23 and 25 in Billingsley).

• The best practice to study for the exam is to review your class notes, examples, and homework assignments.

• Topics to study:

  1. Distributions of random variables
  2. Types of convergence (almost surely, in probability, in distribution/weak convergence)
  3. Laws of large numbers (strong vs. weak)
  4. Discrete Markov chains
  5. Limit theorems (e.g. monotone, bounded, dominated, and uniformly integrable convergence theorems)
  6. Large deviation theory