NPTEL Video Course - Mathematics - NOC:Measure Theoretic Probability 1

Subject Co-ordinator - Prof. Suprio Bhar

Co-ordinating Institute - IIT - Kanpur

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

Lecture 30 - Computation of Expectation for Discrete RVs
Lecture 31 - MCT and the Linearity of Measure Theoretic Integration
Lecture 32 - Sets of measure zero and Measure Theoretic Integration
Lecture 33 - Fatou's Lemma and Dominated Convergence Theorem
Lecture 34 - Riemann and Lebesgue integration
Lecture 35 - Computations involving Lebesgue Integration
Lecture 36 - Decomposition of Measures
Lecture 37 - Absolutely Continuous RVs
Lecture 38 - Expectation of Absolutely Continuous RVs
Lecture 39 - Inequalities involving moments of RVs
Lecture 40 - Conclusion to the course Measure Theoretic Probability 1