

May 21-25, 2012

14:30 - 16:30h

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### CONVERGENCE OF SEQUENCES OF RANDOM VARIABLES

: The course will introduce the basic modes of convergence of sequences of random variables. That is, convergence in distribution, in probability,  $r$ -th convergence, and almost-sure convergence. These will be investigated through several examples drawn from queueing theory, with particular attention to Lindley's recursion. The central limit theorem and law of the large numbers will be also introduced.

Program:

1. Basic modes of convergence
2. Central limit theorem, Law of the large numbers
3. Examples from queueing theory, Lindley's

C O U R S E

(matematika mugaz bestalde)