

EINLADUNG

zu

einem didaktischen Vortrag

im Rahmen der Habilitation von

Alexander Glazman, PhD

(Fakultät für Mathematik, Universität Wien)

"Weak law of large numbers"

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<u>Abstract:</u>

Heuristically, the probability of an event is a frequency with which it occurs if we do the same experiment infinitely many times. In the axiomatic formalism put forward by Kolmogorov, this corresponds to considering an infinite sequence of independent identically distributed random variables. The law of large numbers confirms the heuristics and proves that the average of the first N random variables approaches their common expected value, as N tends to infinity.

In this lecture, we will show a weak version of this statement in the case of discrete random variables. The proof is rather short and is based on Chebyshev's inequality.

Mittwoch, 12. Jänner 2022, 13:00 Uhr

via Zoom

https://zoom.us/j/93871522769?pwd=VVQ2cThz MHI0WE9CeFh3N0pCOFFKZz09 Meeting-ID: 938 7152 2769 Kenncode: E2Skkz

Christian Krattenthaler