B8.1 Probability, Measure and Martingales
2019-2020
Notes on revision

- Until 2018 the course was called "Martingales through Measure Theory". However the syllabus was identical.

- In fact, exam papers from 2012 to 2015 are somewhat more suitable for the course as lectured this year, compared to those from 2016 to 2019 (and also tend to stick somewhat closer to the syllabus). More recent questions also provide plenty of good revision of course, but you may find a few things that were not included in this year's material.

  The 2015 questions were pretty tough; in contrast the 2012 paper is perhaps on the easy side.

- For example, for practice questions I might recommend:

  – 2019 Q2 (you can ignore the word "complete" in the first line);
  – 2018 Q2;
  – 2017 Q1, Q2;
  – 2016 Q2;
  – any questions from 2012 to 2015.

  I've put up a file on the course materials page collating these questions.

- Specimen solutions to the 2012 and 2013 papers are available on the Maths Institute website.

- I'll put up some videos on Panopto going through some past questions. So far there are videos for 2019 Q2 and 2016 Q2. I'll add more soon, most likely 2015 Q1, 2013 Q2, 2012 Q1.

- There will be consultation sessions in weeks 2-5 led by Tanut Treetanthiploet; see the calendar on the Maths Institute website.

- Also feel free to contact me by email (martin@stats.ox.ac.uk) if you have questions. I can't promise an instant response but I'll be happy to help when I can!

<div align="right">JBM 7 May 2020</div>