

STAT 706 General Info for Exam 2 - SPRING 2019

- **EXAM 2: Thursday April 18 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