

Lecture 5

Preliminary list of topics

- (1) Derivation of the Stirling formula by the Laplace method. Gamma - function.
- (2) Combinatorics.
Permutations.
Binom.
Distribution of classical particles over boxes.
- (3) Binomial distribution & its limits:
Poisson distribution & normal distribution. Classical random graphs.
- (4) Limiting theorems of probability theory
 - (a) The law of big numbers,
 - (b) The central limiting theorem.