

Bachelor's program 6.04020101 «Mathematics», specialization "Probability theory and mathematical statistics"

According to archival documents the Department of Probability Theory and Algebra was founded at the Mechanics and Mathematics Faculty in 1945, at that time several courses in Probability theory and Mathematical Statistics were introduced.

Speciality “Theory of Probability and Mathematical Statistics” in framework of the educational direction “Mathematics” was implemented in Kiev National University in 1958. Now this speciality as scientific field consists of the following areas: “Probability theory”, ”Mathematical statistics”, “Theory of stochastic processes and fields”, “Stochastic analysis”, “Stochastic differential equations”, “Actuarial and financial mathematics” and some other ones. Special courses in this speciality reflect the modern directions of probability and statistics:

- Probability – 2 (36 hours)
- Statistics – 2 (36 hours)
- Theory of random processes (70 hours)
- Probability models of risks (70 hours)
- Information processing, cryptography (70 hours)
- Stochastic analysis (36 hours)
- Stochastic differential equations (36 hours)
- Diffusion processes (36 hours)
- Markov processes in risk theory (36 hours)
- Theory of random fields (36 hours)
- Wavelet analysis (36 hours)
- Gaussian processes (36 hours)

This list includes Bachelor and Master level. Graduates from this speciality study special computer courses in applied statistics and general method of theoretical statistics.