

Master of Economics

Lecture Title:	Measure Theory		
Lecturer:	Christian Steineder		
Lecture Code:	017919	ECTS:	3
Term:	Fall 2016	Contact hours:	20
Lecture Dates:	See teaching calendar		
Final Exam:	See teaching calendar	Frequency of lecture:	Twice per week
Prerequisites:	Math 1 and Math 2		
Language of instruction:	English		
Contact information			
	Telephone: 069911038483	Email: csteineder@yahoo.com	
Office hours	TBA		
Course website			
Learning Objectives: (What are the intended learning outcomes? Which skills will be acquired?)	Familiarizing with the essentials of measure theory. Learning how to use these techniques for further reaching applications.		
Content: (Which professional competence and which contents will be imparted?)	Riemann Integral, General Measures, Lebesgue measure, measurable functions, integration, Radon-Nikodym-derivative, conditional expectation.		
Teaching Approach: (Description of the learning and teaching methods)	Lecture and discussion.		
Workload: (Definition of workload (ECTS), divided in pre-modules (e.g. pre-readings), core-modules (contact hours), post-modules (e.g. case studies)):	Attending and reworking (exercises) the lecture (2 ECTS), preparation for the examination (1 ECTS).		
Required literature: (scripts, books, articles, cases, papers)	Lecture notes. Alos Ferrer Notes		

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Recommended literature: (books, articles, cases, papers)	D.H. Fremlin: Measure theory, J. Hunter: Measure theory, J. Elstrodt: Maßtheorie, W. Rudin: Real and complex analysis.
Special features: (e.g. excursion, guest speaker):	---
Mode of examination: (Mode of examinations and tests (e.g. oral or written examination, lecture, homework, papers, class participation)):	TBA
Grading:	Class participation, Practice Sessions: (20 %) Final exam: (80 %)