

Probability

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Administrative Matters

- Course Goals: Introduce the basic concepts of probability, random variables, laws of large number, the central limit theorem, and Markov chain.
- Prerequisite: Calculus, Linear Algebra
- Meeting Lecture
 - 13:20 – 15:20 Tuesday, ED B01
 - 09:00 – 09:50 Friday, ED B01
- Instructor: Yu-Min Lee (yumin@nycu.edu.tw)
 - Office: ED 835
 - Office Hour: 15:30 – 16:30 Tuesday
 - Phone: 03-513-1274 (校內31274)
- TA: 吳樹棋、呂主祐
 - Office: ED718
 - Office Hour: 13:20 – 14:20 Monday
 - E-mail: xylem745.ee10@nycu.edu.tw, lf2net147.ee07@nycu.edu.tw
 - Phone: 03-571-2121 ext. 54586 (校內54586)
- Prerequisite: Dimitri P. Bertsekas and John N. Tsitsiklis, **Introduction to Probability**, 2nd Edition, Athena Scientific 2008.



Course Contents

Chap 1: Sample and Probability

Chap 2: Discrete Random Variables

Chap 3: General Random Variables

Chap 4: Further Topics on Random Variables

Chap 5: Limit Theorem

Chap 7: Markov Chains



Grading Policy

➤ Grading

- Homework assignments and Quizzes: 30%

注意:作業需準時於課堂上交給授課老師、必需手寫、不收遲交的作業、作業不得直接交給助教。

- Midterm: 35%

- Final: 35%

- Bonus: up to 5%

➤ Course Web Site: E3平台

Academic Honesty: Avoiding cheating at all cost.

