

# Probability (機率)



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## Syllabus

Instructor: Jung-Chun Kao (高榮駿)

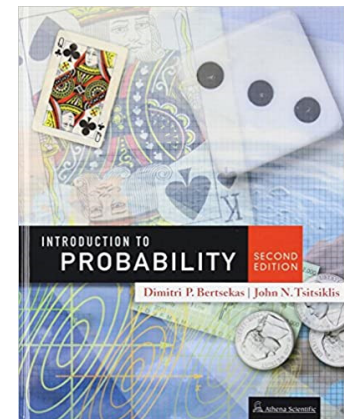
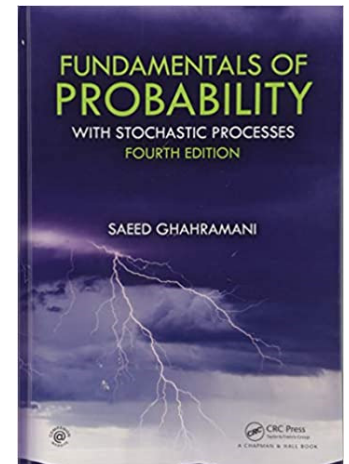
# Textbook and reference

- Textbook

- Saeed Ghahramani, Fundamentals of Probability with Stochastic Processes
  - 4th Edition
    - "Review problems" are available on eeclass in case yours is a newer/older version

- Reference book

- Dimitri P. Bertsekas and John N. Tsitsiklis, Introduction to Probability
  - 2nd Edition





# Course outline

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- We plan to cover the following:
  - Axioms of probability (ch 1, excluding 1.5 & 1.8)
  - Combinatorial methods (ch 2, reading assignment)
  - Conditional probability and independence (ch 3)
  - Discrete random variables (ch 4&5)
  - Continuous random variables (ch 6&7, excluding 7.5-7.6)
  - Bivariate/multivariate distributions (ch 8&9, excluding 9.2)
  - More expectations and variances. (ch 10, excluding 10.5)
  - Sums of independent random variables and limit theorems (ch 11)



# Logistics

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- Class time:
  - Wednesdays 10:10am - noon, 台達104
  - Fridays 10:10am - noon, 台達104
  - 本課程上150分鐘，其餘時間由教授視情況彈性運用
- Course webpage:
  - eeclass: <https://eeclass.nthu.edu.tw>
  - My personal homepage (only for syllabus):  
<http://www.cs.nthu.edu.tw/~jungchuk>
- Instructor: Jung-Chun Kao (高榮駿)
  - Email: [jungchuk@cs.nthu.edu.tw](mailto:jungchuk@cs.nthu.edu.tw)
  - Office hour: Wednesdays 4:30 – 5:30pm
- TAs: See the class webpage for their info



# Tentative evaluation

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- Assignments (10%)
  - No late homework is accepted
- Midterm and final exams (40% each)
  - Midterm exam on **April 18** (Friday)
  - Final exam on **June 6** (Friday)
  - No make-up!
- Participation (10%)