

EE 503: Probability for Electrical and Computer Engineers Fall 2019

Lecture: MW 6:00-7:50 p.m. in VPD 105

Discussion: TBD

Instructor: Christopher Wayne Walker, Ph.D.

Office: EEB 114

Office Hours: MW 5:00-5:50 p.m. in EEB 110

Daytime phone: (310) 812-5176 (voicemail available)

email: chrwalke@usc.edu

TA: TBD

Course web page: <http://www.cwwphd.com>

Text: Required: Probability, Statistics and Random Processes for Electrical and Computer Engineers, 2008.

Author: Alberto Leon-Garcia

First Lecture: Monday, August 26

Last Lecture: Monday, December 2

Course Grading Policy:

Method	Date	Weight
Homeworks	~Weekly	10%
Quizzes	~Weekly	50%
Final	Wednesday, Dec. 11, 7-9 p.m.	40%

Each quiz will be 10-15 minutes duration. Your best 10 quiz scores will be used for computing your overall quiz score. All quizzes and final exam are closed book and closed notes. The final exam is comprehensive. Scientific calculators are allowed on quizzes and the final exam. No computers or cell phones are allowed for use on quizzes or the final exam nor is any device allowed that has internet capability.

Contact Information: You are welcome to consult with me or your TA during office hours. Please consult with the TA only during his office hours (he is busy with studies like you are). If my office hours are not convenient for you or else you have a question that needs addressing before you can see me then you are welcome to call or email me. Email is the preferred method of contact if I can answer your question with an email response, but if we need to have more interaction then you are welcome to call me. If you call and I cannot speak with you immediately then I will set up a time to call you back to discuss any issues or concerns you may have. I want this course to be a positive learning experience for you so please make sure you get all your questions answered.

Homework: Homework will be assigned regularly. You may work with others on the homework assignments but the work you hand in must be your own and not copied from another student. Homework is due at 6:00 p.m. on the due date. Late homework will be accepted for up to 2 days with 20% penalty.

Statement for Students with Disabilities. Any student requesting academic accommodations based on a disability is required to register with Disability Services and Programs (DSP) each semester. A letter of verification for approved accommodations can be obtained from DSP. Please be sure the letter is delivered to me (or to TA) as early in the semester as possible. DSP is located in STU 301 and is open 8:30 a.m.–5:00 p.m., Monday through Friday. The phone number for DSP is (213) 740-0776.

Academic Integrity - Cheating

Cheating or plagiarism will not be tolerated on homework or exams. You may discuss homework problems among yourselves, but each person must do their own work and submit individual solutions written in their own hand. Copying or turning in identical homework sets is cheating. The penalty ranges from F on the homework or exam, to an F in the course, to recommended expulsion. See:

<https://viterbischool.usc.edu/academic-integrity/>
<http://sjacs.usc.edu/students/academic-integrity/>
<https://libraries.usc.edu/research/reference-tutorials>

If you have any questions regarding academic integrity - see the instructor.

USC Statement on Academic Integrity

USC seeks to maintain an optimal learning environment. General principles of academic honesty include: the concept of respect for the intellectual property of others, the expectation that individual work will be submitted unless otherwise allowed by an instructor, and the obligations both to protect one's own academic work from misuse by others as well as to avoid using another's work as one's own. All students are expected to understand and abide by these principles. SCampus, the Student Guidebook,

(www.usc.edu/scampus or <http://scampus.usc.edu>) contains the University Student Conduct Code (see University Governance, Section 11.00)

Statement on Academic Conduct and Support Systems

Academic Conduct:

Plagiarism – presenting someone else’s ideas as your own, either verbatim or recast in your own words – is a serious academic offense with serious consequences. Please familiarize yourself with the discussion of plagiarism in *SCampus* in Part B, Section 11, “Behavior Violating University Standards” <https://policy.usc.edu/scampus-part-b/>. Other forms of academic dishonesty are equally unacceptable. See additional information in *SCampus* and university policies on scientific misconduct, <http://policy.usc.edu/scientific-misconduct>.

Support Systems:

Student Counseling Services (SCS) - (213) 740-7711 – 24/7 on call

Free and confidential mental health treatment for students, including short-term psychotherapy, group counseling, stress fitness workshops, and crisis intervention. <https://engemannshc.usc.edu/counseling/>

National Suicide Prevention Lifeline - 1-800-273-8255

Provides free and confidential emotional support to people in suicidal crisis or emotional distress 24 hours a day, 7 days a week. <http://www.suicidepreventionlifeline.org>

Relationship & Sexual Violence Prevention Services (RSVP) - (213) 740-4900 - 24/7 on call Free and confidential therapy services, workshops, and training for situations related to gender- based harm. <https://engemannshc.usc.edu/rsvp/>

Sexual Assault Resource Center

For more information about how to get help or help a survivor, rights, reporting options, and additional resources, visit the website: <http://sarc.usc.edu/>

Office of Equity and Diversity (OED)/Title IX compliance – (213) 740-5086

Works with faculty, staff, visitors, applicants, and students around issues of protected class. <https://equity.usc.edu/>

Bias Assessment Response and Support

Incidents of bias, hate crimes and microaggressions need to be reported allowing for appropriate investigation and response. <https://studentaffairs.usc.edu/bias-assessment-response-support/>

Student Support & Advocacy – (213) 821-4710

Assists students and families in resolving complex issues adversely affecting their success as a student EX: personal, financial, and academic._

<https://studentaffairs.usc.edu/ssa/>

Diversity at USC

Tabs for Events, Programs and Training, Task Force (including representatives for each school), Chronology, Participate, Resources for Students. <https://diversity.usc.edu/>

EE 503 Outline

Fall 2019

Inst: C.W. Walker

Section	Title
1.0	Introduction
2.0	Set Operations and Notation
3.0	Probability Measure
3.1	Sample Space and Events
3.2	Probability Space
4.0	Combinatorics
5.0	Conditional Probability
5.1	Definition
5.2	Properties of Conditional Probability
6.0	Independence of Events
7.0	Combined Experiments
8.0	Random Variables
8.1	Definitions and Comments
8.2	Distribution Functions
8.3	Discrete and Continuous Random Variables
8.4	Density Functions
8.4.1	Definitions
8.5	Examples of Random Variables
8.6	Conditional Distribution and Density Functions
8.6.1	Definitions and Derivations
8.6.2	Total Probability and Bayes' Theorem
9.0	Functions of One Random Variable
9.1	Finding the Distribution of $g(X)$
9.1.1	Discrete Case
9.1.2	Continuous Case
9.2	Expectations
9.2.1	Discrete Case
9.2.2	Continuous Case
9.3	Variance
9.3.1	Discrete Case
9.3.2	Continuous Case

Section	Title
9.4	Examples and Additional Results
9.5	Moments
9.6	Moment Generating Function
9.6.1	Examples
9.7	Characteristic Functions
9.8	Special Moment Functions
9.9	Applications of Characteristic Functions
10.0	Two Random Variables
10.1	Joint Distribution and Density
10.2	Independence
10.3	One Function of Two Random Variables
10.4	Two Functions of Two Random Variables
11.0	Moments and Conditional Distributions
11.1	Joint Moments
11.2	Joint Characteristic Functions
11.3	Conditional Distributions
11.4	Conditional Expected Values
11.5	Mean Square Estimation
12.0	Sequences of Random Variables
12.1	Introduction
12.2	Transformations of a Random Vector
12.3	Independence
12.4	Order Statistics
12.5	Mean and Covariance
12.6	Conditional Densities
12.7	Characteristic Functions
12.8	Jointly Gaussian Random Variables
12.9	Central Limit Theorem
12.10	Random Numbers
12.11	Confidence Intervals
12.11	Mean Square Estimation
12.12	Stochastic Convergence
13.0	MAP, ML and Heuristic Estimators
14.0	Markov Processes
15.0	Markov Chains

The above outline is tentative and may change if circumstances warrant.