

SYLLABUS

Probability for Electrical and Computer Engineers

EE 503: Spring 2023 (4 units)

This course focuses on **reasoning** under *probabilistic uncertainty*. This involves developing *careful* skills in logical reasoning and applying those skills to a wide range of problems in probabilistic and statistical inference from signal processing to machine learning. The course depends primarily on lecture material and handouts. Attendance is mandatory. There are weekly exams and no make-ups. Unexcused absences or departures result in an automatic zero exam score.

Lecture

Monday and Wednesday (section: 30984)
17:30 – 19:20

Discussion

Friday (section: 30678)
10:00 – 10:50

Enrollment is in-person ONLY. Attendance is mandatory to all lectures and all discussions. Taping or recording lectures or discussions is strictly forbidden without the instructor's explicit written permission.

Instructor: Brandon Franzke
Email: franzke@usc.edu
Office: EEB 504B
Hours: Wednesday: 14:00 – 15:30 (in-person, remote)
Thursday: 12:00 – 14:00 (remote only)

Course materials

- “*Probability and Random Processes for Electrical and Computer Engineers*”, 1st edition, John A. Gubner, Cambridge University Press, 2006, (ISBN: 0521864704). (*required*).
- “*Probability, Statistics, and Random Processes for Electrical Engineering*”, 3rd edition, Alberto Leon-Garcia, Pearson, 2008, (ISBN: 0131471228). (*required*).
- “*Computer Age Statistical Inference: Algorithms, Evidence, and Data Science*”, 1st edition, Bradley Efron and Trevor Hastie, Cambridge University Press, 2016, (ISBN: 1107149894). (*recommended*).

Note: The texts are secondary to in-class lecture material and homework sets.

Teaching assistants

TA:	Omar Zamzam	TA:	Yuxiang Duan
Email:	zamzam@usc.edu	Email:	yuxiangd@usc.edu
Office:	PHE 320	Office:	EEB B20
Hours:	Thursday: 12:00 – 14:00	Hours:	Monday: 11:30 – 14:30
Grader:	Venkata Meghana Achanta		
Hours:	by appointment		
E-mail:	vachanta@usc.edu		

Piazza <https://piazza.com/usc/spring2023/ee503>

Canvas <https://canvas.usc-ece.com>

Electronically submit homework and view grades. You will receive a registration email during the first week of classes. Contact Dr. Franzke with technical issues.

Course Outline (tentative)

	week of	
1	09 Jan	Logic and sets. Proof technique. Sigma algebras. Probability axioms.
2	16 Jan	No class, Martin Luther King Day.
	18 Jan	Uncountability. Borel sigma-algebra. Independence. Total probability. <u>NOTE: until 21:20.</u>
3	23 Jan	Combinatorics. Limits of sequences and sets. Borel-Cantelli Lemma.
4	30 Jan	Discrete probability and approximations. Poisson Theorem.
5	06 Feb	Random variables. Continuous densities. Bayes conjugate inference.
6	13 Feb	Expectations and moments of random variables.
7	20 Feb	No class, Presidents' Day.
	22 Feb	Covariance. Correlation. Uncertainty principles and applications.
	24 Feb	<u>NOTE: lecture, 14:00 - 15:50</u>
8	27 Feb	Stochastic convergence. Laws of large numbers.
9	06 Mar	Conditional expectations. Maximum likelihood estimation.
	13 Mar	No class, Spring Break.
10	20 Mar	Transformed densities. Monte Carlo. Entropy and mixtures.
11	27 Mar	Central limit theorem. Confidence intervals. Approximations using R.
12	03 Apr	Financial engineering. Rational Pricing. Martingales.
13	10 Apr	Markov processes and queues.
14	17 Apr	Optimal estimation and least squares.
15	24 Apr	Markov chains and queues. Advanced applications. Review.
	03 May	Final, 16:30 – 18:30

Grading Procedure

Weekly Exams

60 Points. 14 weekly exams. **Closed book.** 10 minutes at the start of each Monday lecture session (weeks 2 and 7 on Wednesday). No make-up exams. Each weekly exam is worth 6 points. Missed exams earn 0 points. The total weekly exam score sums your 10 best weekly exam scores. Algorithm: label your weekly exam scores from lowest to highest: $w_1 \leq \dots \leq w_{14}$. Then $W = w_5 + \dots + w_{14}$ is your total weekly-exam score. Class attendance is *mandatory*. **Unexcused absences get an automatic exam score of zero for that week's exam grade.**

Final Exam

40 Points. Cumulative. The final exam is **closed book with no note sheets**. You are expected to bring a non-graphing scientific calculator.

Homework

Textbook problems are checked but not graded. Homework handout problems are graded but count only as optional points. They count at most as 10 points if *all* homework sets turned in and accurately worked. Your grade remains as is if only some homework turned in. How much homework affects which cases is at the discretion of the instructor and the teaching assistant. You may discuss homework problems with classmates but each student must submit their own original work. Cheating warrants an F in the course. Turning in identical homework sets counts as cheating.

Course Grade

A if 90 – 100 points

B if 80 – 89 points

C if 70 – 79 points

D if 60 – 69 points

F if 0 – 59 points

("+" and "-" at $\approx 2.5\%$ of grade boundary).

Cheating

Cheating is not tolerated on homework or exams. Penalty ranges from F on assignment or exam to F in course to recommended expulsion.

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 Section 11, Behavior Violating University Standards <https://scampus.usc.edu/1100-behavior-violating-university-standards-andappropriate-sanctions>. 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>. Discrimination, sexual assault, and harassment are not tolerated by the university. You are encouraged to report any incidents to the Office of Equity and Diversity <http://equity.usc.edu> or to the Department of Public Safety <http://capsnet.usc.edu/department/department-public-safety/online-forms/contactus>. This is important for the safety of the whole USC community. Another member of the university community – such as a friend, classmate, advisor, or faculty member – can help initiate the report, or can initiate the report on behalf of another person. The Center for Women and Men <http://www.usc.edu/studentaffairs/cwm/> provides 24/7 confidential support, and the sexual assault resource center webpage <http://sarc.usc.edu> describes reporting options and other resources.

Academic Integrity

Academic integrity is critical the assessment and evaluation we perform which leads to your grade. In general, all work should be your own and any sources used should be cited. Gray-areas occur when working in groups. Telling someone how to do the problem or showing your solution is a VIOLATION. Reviewing examples from class or other sources to help a fellow classmate understand a principle is fine and encouraged. All students are expected to understand and abide by these principles. SCampus, the Student Guidebook, contains the University Student Conduct Code in Section 10, while the recommended sanctions are located in Appendix A. Students will be referred to the Office of Student Judicial Affairs and Community Standards for further review, should there be any suspicion of academic dishonesty.

Support Systems

A number of USC's schools provide support for students who need help with scholarly writing. Check with your advisor or program staff to find out more. Students whose primary language is not English should check with the American Language Institute <http://dornsife.usc.edu/ali>, which sponsors courses and workshops specifically for international graduate students. The Office of Disability Services and Programs <http://sait.usc.edu/academicsupport/centerprograms/dsp/home.index.html> provides certification for students with disabilities and helps arrange the relevant accommodations. If an officially declared emergency makes travel to campus infeasible, USC Emergency Information <http://emergency.usc.edu> will provide safety and other updates, including ways in which instruction will be continued by means of blackboard, teleconferencing, and other technology.

Academic Accommodations

Any student requiring 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 as early in the semester as possible. DSP is located in GFS 120 and is open 08:30 – 17:00, Monday through Friday. The phone number for DSP is (213) 740-0776.