

S Y L L A B U S: EE 503

PROBABILITY FOR ELECTRICAL AND COMPUTER ENGINEERS

Spring 2025
Lecture: MW 10:00 – 11:50 am
Email: adigun@usc.edu
Venue: OHE 122

Dr. Olaoluwa (Oliver) Adigun
Office: EEB 420
Hours: Tue: 4:00pm – 6:00pm
Section: 30475

Course Summary: The course focuses on *reasoning with 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 3 closed-book midterms exams and no make-ups. We drop the midterm with the poorest score if and only if you take all 3 midterms.

COURSE OUTLINE

Week

Jan 13: Logic and sets. Proof technique. Sigma-algebras. Probability axioms.
Jan 20: No class: MLK Day. **Zoom 6 – 8 pm on Jan 21**. OHE 122 10 -11:50 am on
Jan 22: Uncountability. Borel algebra. Independence. Total probability.
Jan 27: Combinatorics. Limits of sequences and sets. Borel-Cantelli Lemmas.
Feb 3: Discrete densities. Probabilistic *until*. Poisson law. MIDTERM I.
Feb 10: Random variables. Continuous densities. Bayesian conjugate inference.
Feb 17: No class: President's Day. **Zoom 6 – 8 pm on Feb 18**. OHE 122 10 am on
Feb 19: Expectations and higher moments of random variables.
Feb 24: Covariance. Correlation. Uncertainty principles.
Mar 3: Stochastic convergence of random sequences. Laws of large numbers.
Mar 10: Conditional expectations. S.I.T. Technique. MLE. MIDTERM II.
Mar 17 : No Class: SPRING BREAK: March 16 – 20.
Mar 24: Transformed densities. Monte Carlo. Entropy and information. Mixtures.
Mar 31: Central limit theorem. Confidence and credible intervals. R simulations.
Apr 7: Financial engineering: prob highlights. Martingales. Queues.
Apr 14: Markov processes and queues. Optimal estimation. MIDTERM III.
Apr 21: Optimal estimation. Multiple regression.
Apr 28: Bayesian regression. Advanced applications. Review.
May 12: FINAL EXAM

Required text: Gubner, J. A., *Probability and Random Processes for Electrical and Computer Engineers*, Cambridge University Press, 2006.

Recommended texts: Leon-Garcia, A., *Probability, Statistics, and Random Processes for Electrical Engineering*, Prentice Hall, 2008.

Efron, B., Hastie, T., *Computer Age Statistical Inference: Algorithms, Evidence, and Data Science*, Cambridge University Press, 2016.

Harchol-Balter, M., *Probability for Computing*, Cambridge University Press, 2024.

Note: The texts are a *distant second* to in-class lecture material and homework sets.

GRADING PROCEDURE

Summary: Class grade depends on the best 2 out of 3 midterm scores and on the final exam. Homework handouts count as extra credit: Do them. Please be neat.

- 1. Midterms. Closed book.** No make-up exams. There are 3 midterm exams and for each you have 75 minutes. You must take all 3 midterms. Unexcused absent exams get a score of zero. We drop the midterm with the lowest score if and only if you take all 3 midterms. Each midterm is worth at most 30 points for a total of 60 points maximum. (If you do not take one of the exams then your midterm point total is the sum of the scores of the 2 exams you did take multiplied by 2/3.)
- 2. Final Exam.** Worth 40 points. Cumulative. **Closed book.**
- 3. Homework Problems.** 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. 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. Students may discuss homework problems among themselves but each student must do his or her own work. Cheating warrants an F in the course. Turning in identical homework sets counts as cheating.
- 4. Course Grade.** 100 points possible in course.
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.
- 5. Cheating.** Not tolerated on homework or exams. Penalty ranges from F on exam to F in course to recommended expulsion.
- 6. 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.

- 7. 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, contains the Student Conduct Code in Section 11.00, while the recommended sanctions are located in Appendix A: <http://www.usc.edu/dept/publications/SCAMPUS/gov/>. 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. The Review process can be found at: <http://www.usc.edu/student-affairs/SJACS/>.
- 8. 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-and-appropriate-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/contact-us>. 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/student-affairs/cwm/> provides 24/7 confidential support, and the sexual assault resource center webpage <http://sarc.usc.edu> describes reporting options and other resources.

- 9. 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.