



## **E0 232 August-December 3:1**

### **Probability and Syayistics**

#### **Instructor**

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#### **Teaching Assistant**

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#### **Department: Computer Science and Automation**

Course Time: Tuesday/Thursday 11-12:30

Lecture venue: CSA 117

Detailed Course Page:

### **Announcements**

### **Brief description of the course**

The course teaches fundamentals of probability and statistics at a graduate level. It is not a first course on probability but more advanced than that.

### **Prerequisites**

None

### **Syllabus**

Probability spaces and continuity of probability measures, random variables and expectation, moment inequalities, multivariate random variables, sequence of random variables and different modes of convergence, Poisson process, laws of large numbers, introduction to simulation, Markov chains, statistical hypothesis testing, exponential models

### **Course outcomes**

The students get a good handle on probability theory analytics and some aspects of modelling and simulation.

### **Grading policy**

Five-six exercises, three quizzes, two mid-terms and one final exam.

### **Assignments**

## **Resources**