Course Pre-requisites
None

Format:
2 lectures + 1 Tutorial

Course Contents:


Random Variables: Definitions, Cumulative Distribution Functions, mass and density functions, joint and conditional distributions, Functions of Random Variables.

Expectations: Mean, Variance, Moments, Correlation, Chebychev and Schwarz Inequalities, Conditional Expectations.

Law of Large Numbers, Central Limit Theorem.

Reference Material:

Bruce Hajek, Probability with Engineering Applications, ECE 313 Course Notes, January 2017 (available online)