

Probability and Statistics (Fall 2018)

Time Wednesday 1000-1200

Classroom N107, Institute of Information Science (IIS), Academia Sinica

Textbook Sheldon Ross, *A First Course in Probability*, 8th Edition

References 1. Dimitri P. Bertsekas and John N. Tsitsiklis, *Introduction to Probability*, 1st Edition (MIT Open Course offered by Prof. Tsitsiklis based on this book:
<http://ocw.mit.edu/courses/electrical-engineering-and-computer-science/6-041-probabilistic-systems-analysis-and-applied-probability-fall-2010/video-lectures/>)

2. Robert V. Hogg, Elliot A. Tanis, and Dale L. Zimmerman, *Probability and Statistical Inference*, 9th Edition

Grading Homework 40% (on average one homework every two weeks)
Midterm 30%
Final 30%

Office hours By appointment

Instructors

- Dr. Ronald Y. Chang <rchang AT citi.sinica.edu.tw>
- Dr. Cenk M. Yetis <cyetis AT citi.sinica.edu.tw>
- Dr. Ming-Yueh Huang <myh0728@stat.sinica.edu.tw>
- Dr. Hsin-Wen Chang <hwchang@stat.sinica.edu.tw>

Week	Date	Topics/Brief Description	Instructor
1	2018/09/12	(Week 1) Chapter 1. Combinatorial Analysis & Chapter 2. Axioms of Probability	C. Yetis
2	2018/09/19		C. Yetis
3	2018/09/26		C. Yetis
4	2018/10/03		C. Yetis
5	2018/10/10 (holiday)	(Week 2-3) Chapter 3. Conditional Probability and Independence	No class
6	2018/10/17		(Week 5-6) Chapter 4. Random Variables

7	2018/10/24	(Week 7-8) Chapter 5. Continuous Random Variables	R. Chang
8	2018/10/31		R. Chang
9	2018/11/07	Midterm exam	---
10	2018/11/14	(Week 10) Chapter 5. Continuous Random Variables	R. Chang
11	2018/11/21	(Week 11-13) Chapter 6. Jointly Distributed Random Variables	R. Chang
12	2018/11/28		M.-Y. Huang
13	2018/12/05		M.-Y. Huang
14	2018/12/12	(Week 14-15) Chapter 7. Properties of Expectation	H.-W. Chang
15	2018/12/19		M.-Y. Huang
16	2018/12/26	(Week 16-17) Chapter 8. Limit Theorems	H.-W. Chang
17	2019/01/02		H.-W. Chang
18	2019/01/09	Final exam	---