Probability and Statistics (Fall 2016)

Time	**Wednesday 1000-1200**
Classroom	N107, IIS, AS
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% (roughly 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. Wei-Ho Chung <whc AT citi.sinica.edu.tw>

Week	Date	Topics/Brief Description	Instructor
1	2016/09/14 (Room: N101)	**(Week 1) Chapter 1. Combinatorial Analysis**	C. Yetis
2	2016/09/21	**(Week 2-3) Chapter 2. Axioms of Probability**	C. Yetis
3	2016/09/29 (Room: N101)		C. Yetis
4	2016/10/05	**(Week 4-5) Chapter 3. Conditional Probability and Independence**	C. Yetis
5	2016/10/12		C. Yetis
6	2016/10/19	**(Week 6-7) Chapter 4. Random Variables**	C. Yetis

7	2016/10/26		C. Yetis
8	2016/11/02	**(Week 8 & 10) Chapter 5. Continuous Random Variables**	R. Chang
9	2016/11/09	**Midterm exam**	---
10	2016/11/16		R. Chang
11	2016/11/23 (Room: O108)		R. Chang
12	2016/11/30	**(Week 11-13) Chapter 6. Jointly Distributed Random Variables**	R. Chang
13	2016/12/07		W.-H. Chung
14	2016/12/14		W.-H. Chung
15	2016/12/21	**(Week 14-15) Chapter 7. Properties of Expectation**	W.-H. Chung
16	2016/12/28		R. Chang
17	2017/01/04	**(Week 16-17) Chapter 8. Limit Theorems**	R. Chang
18	2017/01/11	**Final exam**	---