

# Probability and Statistics (Fall 2017)

**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 (Lead) <rchang AT citi.sinica.edu.tw>
- Dr. Chun-Tao Lin <tow219 AT citi.sinica.edu.tw>
- Dr. Cenk M. Yetis <cyetis AT citi.sinica.edu.tw>

Week	Date	Topics/Brief Description	Instructor
1	2017/09/13	<b>(Week 1) Chapter 1. Combinatorial Analysis &amp; Chapter 2. Axioms of Probability</b>	R. Chang
2	2017/09/20		<b>(Week 2-3) Chapter 3. Conditional Probability and Independence</b>
3	2017/09/27	R. Chang	
4	2017/10/04 Moon_Festival	<b>(Week 5-6) Chapter 4. Random Variables</b>	
5	2017/10/11		C.-T. Lin
6	2017/10/18		C.-T. Lin

7	2017/10/25	<b>(Week 7-8) Chapter 5. Continuous Random Variables</b>	C.-T. Lin
8	2017/11/01		C.-T. Lin
9	2017/11/08 <b>@ 0108</b>	<b>Midterm exam</b>	---
10	2017/11/15 <b>@ 0108</b>	<b>(Week 10) Chapter 5. Continuous Random Variables</b>	C. Yetis
11	2017/11/22 <b>@ 0108</b>	<b>(Week 11-13) Chapter 6. Jointly Distributed Random Variables</b>	C. Yetis
12	2017/11/29 <b>@ 0108</b>		C. Yetis
13	2017/12/06		C. Yetis
14	2017/12/13	<b>(Week 14-15) Chapter 7. Properties of Expectation</b>	C. Yetis
15	2017/12/20		C. Yetis
16	2017/12/27	<b>(Week 16-17) Chapter 8. Limit Theorems</b>	C. Yetis
17	2018/01/03		C. Yetis
18	2018/01/10	<b>Final exam</b>	---