
Probabilistic Methods in Engineering and Science

EE 3384-002 – Fall 2017 – CRN 18568

Syllabus

R. von Borries

Department of Electrical & Computer Engineering
The University of Texas at El Paso, El Paso, Texas 79968, USA
rvonborries@utep.edu

1 General Information

- **Course ID:** Probabilistic Methods in Engineering and Science, EE 3384-001, CRN-21388
- **Time:** Monday and Wednesday from 12:00 pm – 1:20 pm
- **Textbook:** [1, Textbook], [7, Matlab on MathWorks] and [6, Matlab on Youtube]
- **Lecture Room:** Liberal Arts Building 211
- **Prerequisites:** MATH 2313 and EE 2353 each with a grade “C” or better
- **Instructor:** von Borries – rvonborries@utep.edu
- **Office:** Engineering Building 313
- **Office Hours:** Monday and Wednesday, 4:30 pm – 6:00 pm
- **Teaching Assistant:** Felipe B. da Silva (fbdasilva@miners.utep.edu)
- **TA Office Hours:**
- **Version:** August 30, 2017

2 Catalog Description

Problems involving discrete and continuous random variables, distribution functions, moments, statistical dependence, and an introduction to statistical methods. Emphasis to be on formulation of physical problems. Prerequisites: MATH 2313 and EE 2353 each with a grade “C” or better.

3 Student Outcomes

- Solve basic counting problems involving permutations and combination of equally-likely events (I).
- Use elements of set theory and axioms of probability to determine the probability of complex events and apply Bayes' theorem to the solution of conditional probability (C).
- Solve problems involving independent events and independent random variables (C).
- Determine marginal and Joint cumulative distribution functions, probability density functions and use them to compute various expected values of discrete and continuous random variables (C).
- Solve problems involving Gaussian, uniform, exponential, binomial and Poisson random variables (C).
- Compute probability density functions and cumulative density functions of a random variable (I).
- Compute expected values of sums of random variables and the covariance and correlation of pairs of random variables (C).

4 Syllabus

1. Introduction

- What is probability?

2. Computer Simulation

- Why use computer simulation?
- Introduction to Matlab (You should have access to MATLAB).

3. Basic Probability

- Review of set theory.
- Properties of the probability function.
- Combinatorics.

4. Conditional Probability

- Joint events and the conditional probability.
 - Statistically independent events.
 - Bayes' theorem.
-

5. Discrete Random Variables

- Definition of discrete random variable.
- Probability of discrete random variables.
- Probability mass function.
- Cumulative distribution function.

6. Expected Values for Discrete Random Variables

- Determining averages from the probability mass function.
- Expected values.
- Variance of a random variable.
- Estimating mean and variance.

7. Multiple Discrete Random Variables

- Jointly distributed random variables.
- Marginal probability mass functions and cumulative distribution functions.
- Independence of multiple random variables.
- Expected Values.

8. Conditional Probability Mass Functions

- Joint, conditional and marginal probability mass functions.
- Mean of the conditional probability mass function.

9. Continuous Random Variables

- Definition of continuous random variable.
- Probability density function.
- Cumulative distribution function.

10. Expected Values for Continuous Random Variables

- Determining the expected value.
- Expected values for important probability density functions.
- Variance of a random variable.
- Estimating mean and variance.

11. Multiple Continuous Random Variables

- Jointly distributed random variables.
 - Marginal probability density functions and cumulative distribution functions.
-

- Independence of multiple random variables.
- Expected Values.

12. Conditional Probability Density Functions

- Joint, conditional and marginal probability density functions.
- Mean of the conditional probability density function.

13. Introduction to Statistical Methods

5 Evaluation

Activity	%
Homework	10
Participation	5
Exam I	20
Exam II	20
Exam III	20
Comprehensive Final	25

Exams I, II, III and the Comprehensive Final will be taken in the classroom.

6 Grading

$A = 100 - 90\%$, $B = 90 - 80\%$, $C = 80 - 70\%$, $D = 70 - 60\%$ and $F = 60 - 0\%$.

7 Attendance

Class attendance is mandatory and will be monitored. Any student who has more than two unexcused absences will be dropped out of the EE 3384. It is student's responsibility to sign the attendance sheet provided by the instructor for each class.

8 UTEP E-mail Account

Student's UTEP e-mail address is required for the instructor to communicate with the student and vice-versa. It is student's responsibility to have a UTEP e-mail account working properly. By the end of the first week of classes, every student should have received at least one e-mail message from the instructor. If an e-mail problem is detected (if no EE 3384 e-mail message is received by the end of the first week of classes), the student should request assistance from UTEP's help desk to fix the problem with the UTEP's e-mail account.

9 Accommodations and Support Services

If you have a disability and need classroom accommodations, please contact *The Center for Accommodations and Support Services (CASS)* at 747-5148, or by email at cassutep.edu, or visit their office located in UTEP Union East, Room 106. For additional information, please visit the CASS website at www.sa.utep.edu/cass.

10 Academic Integrity

Please review the policy on academic integrity available at <http://sa.utep.edu/osccr/academic-integrity/>.

11 Related Reading

You will enjoy reading the following books related to probability and its applications: history [4], chance [3], prediction [5] and brain (multitasking) [2].

References

- [1] S. M. Kay. *Intuitive Probability and Random Processes Using Matlab*. Springer, New York, NY, 2005.
 - [2] J. Medina. *Brain Rules (Updated and Expanded): 12 Principles for Surviving and Thriving at Work, Home, and School*. Pear Press, Seattle, WA, second edition, 2014.
 - [3] L. Mlodinow. *The Drunkard's Walk: How Randomness Rules Our Lives*. Vintage, New York, NY, 2008.
 - [4] D. Salsburg. *The Lady Tasting Tea: How Statistics Revolutionized Science in the Twentieth Century*. Henry Holt and Co., New York, NY, 2002.
 - [5] N. Silver. *The Signal and the Noise: Why So Many Predictions Fail - but Some Don't*. Penguin Group USA, New York, NY, 2012.
 - [6] <https://www.youtube.com/user/MATLAB?feature=watch>. MathWorks. Matlab videos. Introductory and advanced Matlab tutorials.
 - [7] <http://www.mathworks.com/access/helpdesk/help/techdoc/matlab.html>. MathWorks. Matlab documentation.
-

12 Calendar

August						
M	T	W	R	F	S	S
	1	2	3	4	5	6
7	8	9	10	11	12	13
14	15	16	17	18	19	20
21	22	23	24	25	26	27
28	29	30	31			

2017

September						
M	T	W	R	F	S	S
				1	2	3
	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	

2017

October						
M	T	W	R	F	S	S
						1
2	3	4	5	6	7	8
9	10	11	12	13	14	15
16	17	18	19	20	21	22
23	24	25	26	27	28	29
30	31					

2017

November						
M	T	W	R	F	S	S
		1	2	3	4	5
6	7	8	9	10	11	12
13	14	15	16	17	18	19
20	21	22			25	26
27	28	29	30			

2017

December						
M	T	W	R	F	S	S
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

2017

Exam I: October 2

Chapters 1, 2, 3 and 4

Exam II: November 1

Chapters 5, 6 and 7

Exam III: December 6

Chapters 10, 11, 12 and 13

Comprehensive Final: December 15

1:00 pm to 3:45 pm

All the material for Exams I, II and III

Labor Day Holiday:

September 4

Thanksgiving Holiday:

November 23 to 24

Fall Drop/Withdrawal Deadline:

November 3

13 Reading Assignment I

13.1 Chapter 1

- Sections 1.1, 1.2, 1.3, 1.4 and 1.5.
- Problems 1.1, 1.2, 1.3, 1.4, 1.5, 1.6, 1.7, 1.8, 1.9, 1.10, 1.12, 1.13, 1.14 and 1.15.
- Binomial distribution

13.2 Chapter 2

- Sections 2.1, 2.2, 2.3, 2.4, 2.5, 2.6 and Appendix 2A.
- Problems 2.1, 2.3, 2.4, 2.5, 2.6, 2.7, 2.8, 2.9, 2.10, 2.11, 2.15.
- Matlab: `vector`, `stem`, `plot`, `axis`, `xlabel`, `ylabel`, `hist`
- Matlab: `rand`, `randn`

13.3 Chapter 3

- Sections 3.1, 3.2, 3.3, 3.4, 3.5, 3.6, 3.7 and 3.8.
- Problems 3.1, 3.3, 3.4, 3.5, 3.6, 3.10, 3.11, 3.12, 3.16, 3.18, 3.19, 3.20, 3.23, 3.24, 3.26, 3.27, 3.30, 3.32, 3.34, 3.41, 3.45 and 3.46.

13.4 Chapter 4

- Sections 4.1 to 4.7.
- Problems 4.1, 4.2, 4.3, 4.4, 4.5, 4.6, 4.7, 4.8, 4.9, 4.10, 4.11, 4.13, 4.14, 4.15, 4.19, 4.22, 4.24, 4.27, 4.32, 4.34, 4.35, and 4.42

14 Reading Assignment II

14.1 Chapter 5

- Sections 5.1 to 5.10.
- Problems 5, 8, 12, 19 to 21, 23 to 29 and 31.

14.2 Chapter 6

- Sections 6.1 to 6.6, (6.7), 6.8 and 6.9 (we will not study Section 6.7 in detail).
 - Problems 1 to 8, 10, 13, 16 to 18, 21, 22, 25 and 27.
-

14.3 Chapter 7

- Sections 7.1 to 7.5 (7.6 and 7.7 concentrate on the material seen in the lectures).
- Problems 2, 3, 7, 8, 12, 14, 18, 22, 27, 28, 29 and 32.

15 Reading Assignment III

15.1 Chapter 10

- Sections 10.1 to 10.6, 10.7 (concentrate on the material seen in the lecture), 10.8 to 10.10.
- Problems 1, 2, 4 to 6, 10 to 13, 20, 21, 28, 33, 41, 45, 48 to 51.

15.2 Chapter 11

- Sections 11.1 to 11.6, 11.8 to 11.10.
- Problems 1, 2, 10, 11, 17, 20, 23, 24, 27, 30, 31, 33, 35, 36.

15.3 Chapter 12

- Sections 12.1 to 12.7, 12.9 and 12.11.
 - Problems 6 to 9, 11, 14, 15, 18, 19, 22, 25, 26, 28, 30, 52, 56.
-