

**Department of Electrical and Computer Engineering
University of Massachusetts Amherst**

**ECE 214: Introduction to Probability and Statistics
Spring 2020**

“We see ... that the theory of probabilities is at bottom only common sense reduced to calculation; it makes us appreciate with exactitude what reasonable minds feel by a sort of instinct, often without being able to account it ... It is remarkable that [this] science, which originated in the consideration of games of chance, should have become the most important object of human knowledge.”

- P. Laplace (1749-1827)

Description: *Probability:* Experiments, models and probabilities; conditional probability and independence; single discrete and single continuous random variables; Gaussian random variables; expectation; pairs of random variables; random vectors; sums of random variables and the Central Limit Theorem. *Statistics:* Parameter estimation and confidence intervals; hypothesis testing, estimation of random variables (4 credits)

Objectives: Students completing this course will:

1. Have an understanding of the foundations of probability theory.
2. Have a working knowledge of single discrete and continuous random variables..
3. Have a working knowledge of vectors of discrete and continuous random variables..
4. Be able to use probability theory and random variables to model and analyze random phenomena encountered in engineering applications.
5. Be able to perform statistical analysis of data.

Instructors: Dennis Goeckel (Lectures), email: goeckel@ecs.umass.edu
Marcus Hall 215L; Office Hours: Friday, 2:30-4:30pm (**or send me e-mail**)

Mario Parente (Discussion), e-mail: mparente@engin.umass.edu
Knowles Engineering Building 113F, Office Hours: Thursday, 3:45pm-5:15pm

Bill Leonard (Computing Exercised), e-mail: leonard@ecs.umass.edu
Marcus Hall 8B: Office Hours will be posted on Moodle

TAs: Hongyan Gao, e-mail: hongyangao@umass.edu
Office Hours: Tuesday, 3:30pm-5:30pm, Place: Marcus 8

Shabna Shree Jayakumar, e-mail: shabnashreej@umass.edu
Office Hours: Monday, 5:15pm-7:15pm, Place: Marcus 8

Ke Li, e-mail: kli0@umass.edu
Office Hours: Thursday, 5:15pm-7:15pm, Place: Marcus 8

ExSEL: Calvin Lee, e-mail: calvinlee@umass.edu
Office Hours: Tuesday, 5:30-6:45pm in Du Bois Library 1302
Thursday, 4-5:15pm in Du Bois Library 1202

Textbook: H. Pishro-Nik, *Introduction to Probability, Statistics, and Random Processes*
[free on-line text]

Week-by week topics outline (subject to change):

Week	Topics	Readings from text	Assignment
1	Introduction and applications; set theory; probability spaces and the three axioms	Sec. 1.0-1.3	Homework 1
2	Conditional probability and independence; equally likely events and an introduction to outcome counting	Sec. 1.4; Sec 2.1.0	Homework 2
3	Counting outcomes. Bernoulli trials.	Sec. 2.1.1-2.1.4	Homework 3
4	A single discrete random variable: probability mass function (pmf); the probability distribution function; working with pmfs.	Sec. 3.1, Sec. 3.2.1	Homework 4
5	Expectation and functions of a discrete random variable; introduction to a single continuous random variable.	Sec. 3.2.2-3.2.4; Sec. 4.1.0	Exam 1 (covers up to Week 4)
6	Probability distribution function revisited; probability density functions; mixed random variables; expectation revisited.	Sec. 4.1.1-4.1.3	Homework 5
7	Uniform, exponential and Gaussian random variables. Introduction to multiple random variables.	Sec. 4.2; Sec. 5.1.0	Homework 6
8	Multiple random variables: joint probability distribution, density, and mass functions. Conditional probability density and mass functions.	Sec. 5.1.1-5.1.5; Sec. 5.2	Homework 7
9	Random vectors: introduction, mean vector and covariance matrix.	Sec. 6.0-6.1	Exam 2 (covers up to week 8)
10	Sums of random variables and the Central Limit Theorem.	Sec. 7.1.0-7.1.2	Homework 8
11	Parameter estimation: point estimation and confidence intervals	Sec. 8.1-8.2	Homework 9
12	Hypothesis testing and linear regression	Sec. 8.3-8.4	Homework 10
13	Bayesian inference and review.	Sec. 9.1	
Final Exam (comprehensive)			

Discussions: Discussion sessions are held on Wednesdays. You need to attend the discussion session for which you have registered. We will start each discussion with a short quiz that generally covers the homework that you have submitted in lecture that day.

Grading Policy: The course grade will be based on the following components:

1. Ten homework assignments -- 10% of total grade.
2. Weekly Discussion Quizzes – 7.5% of total grade
3. “Big” Pre-Exam Quizzes – 7.5% of total grade
4. Statistics mini-project – 5% of total grade.
5. Applied Probability Exercises (APEs) -- 5% of total grade
6. Two Midterm Exams (**Dates:** March 4, 2020 from 7-9:00 p.m. in ISB 135; April 8, 2020 from 7-9:00 p.m. in ISB 135) – 40% of total grade (20% each).
7. Final Exam (**Time/Place TBD**) – 25% of total grade.
8. Computing Exercises – up to 10% BONUS; will be added AFTER curve is applied to grades.

(Please see topics outline for assignment schedule.)

Ground Rules: You are allowed to work together on homeworks; however, each student must submit his/her own solutions. Also recall that homeworks are really only preparation for the exams, so do not rely too heavily on other students for help. **Academic dishonesty** (either taking or giving answers, use of extra cribsheets, etc.) on an exam will be dealt with harshly; you will receive an “F” for the course, and there may be further disciplinary action.

Health and Wellbeing. Success in this course and the College of Engineering depends heavily on your personal health and wellbeing. Recognize that stress is an expected part of the college experience, and it often can be compounded by unexpected setbacks or life changes outside the classroom. I strongly encourage you to reframe challenges as an unavoidable pathway to success. Reflect on your role in taking care of yourself throughout the term, before the demands of exams and projects reach their peak. **Please feel free to reach out to me about any difficulty you may be having that may impact your performance in your courses or campus life as soon as it occurs and before it becomes too overwhelming.** I encourage you to contact support services on campus that stand ready to assist you. Within the College, you may reach out to your academic advisor, the Office of Student Affairs (126 Marston) or the Office of Community Equity and Inclusion (128 Marcus). You can learn about the confidential mental health services available on campus by calling the Center for Counseling and Psychological Health (CCPH) at 413.545.2337 or visiting their website at umass.edu/counseling. There are many other resources on campus for students facing personal, financial or life challenges to find support, stay in school, and graduate. See a comprehensive list at umass.studentlife/single-stop. Help is always available. Please reach out for support finding the resources you need.

Disability Accommodation and Inclusive Learning Statement. Your success in this class is important to me. We all learn differently and bring different strengths and needs to the class. The University of Massachusetts Amherst is committed to making reasonable, effective and appropriate accommodations to meet the needs of students with disabilities and help create a barrier-free campus. If you have a qualifying disability and require accommodations while participating in this course, please work with Disability Services to have an accommodation letter sent to me in a timely manner. If you have a disability but are not yet affiliated with Disability Services, please register with Disability Services (161 Whitmore Administration building; phone 413-545-0892). Information on services and materials for registering are also available on their website www.umass.edu/disability. If you are eligible for exam accommodations, your exams will be administered by the exam proctoring center. Contact Disability Services immediately,

and comply with their exam scheduling policies, including the requirement that you book your exams at least seven days in advance of the exam date. *It is incumbent upon you contact me during the first few weeks of the semester, or shortly following registration with Disability Services, to ensure that your accommodations are being sufficiently met, including extra time and note-taking access, as applicable.* Finally, beyond disability accommodations, if there are aspects of the course that prevent you from learning or make you feel excluded, please let me know as soon as possible. Together we'll develop strategies to meet both your needs and the requirements of the course.

Integrity. There is no place for a dishonest engineer! Please read and be aware of the academic honesty policy: http://www.umass.edu/dean_students/academic_policy. While this isn't something that should arise, it is something we should be aware of and discuss as a class, as integrity is a core value of the engineering profession.

Inclusivity: The diversity of the participants of this course is a valuable source of ideas, problem solving strategies, and engineering creativity. If you feel that your contribution is not being valued or respected for any reason, please speak with me privately. If you wish to communicate with someone else in the College, speak with Assistant Dean Dr. Paula Rees (rees@umass.edu, 413.545.6324, 128b Marcus Hall). You may also submit anonymously through the College of Engineering Climate Concerns and Suggestions on-line form (<https://tinyurl.com/UMassEngineerClimate>) and/or the Positive and Negative Classroom Experience online form (<https://tinyurl.com/UMassEngineerClassroom>). We are all members of an academic community with a shared responsibility to cultivate a climate where all students/individuals are valued and where both they and their ideas are treated with respect.

Pronouns and Names. Everyone has the right to be addressed by the name and pronouns that they use for themselves. Students can indicate their preferred/chosen first name and pronouns on SPIRE, which appear on class rosters. Please let me know what name and pronouns I should use for you if they are not on the roster. A student's chosen name and pronouns are to be respected at all times in the classroom. To learn more, read the Intro Handout on Pronouns:

https://www.umass.edu/stonewall/sites/default/files/pronouns_intro.pdf

Title IX. Any conduct that has the purpose or effect of unreasonably interfering with an individual's performance by creating an intimidating, hostile, or sexually offensive educational, academic, residential, or working environment is considered sexual harassment. Faculty have the responsibility to inform students of the resources and reporting options relevant to reporting an incident of sexual assault, sexual harassment, relationship violence or stalking for all genders. You may go to the Title IX webpage at <http://www.umass.edu/titleix/> and the Sexual & Relationship Violence Resource Guide at (https://www.umass.edu/titleix/sites/default/files/documents/sexual_violence_resource_guide-fall2019.pdf) to find more information about resources and reporting options. Please reach out to me if you would like assistance connecting with any of these resources/options. You may also contact William Brady, the Interim Title IX Coordinator by email at wbrady@umass.edu or by phone at (413) 545-6204 if they have any questions or want to make a report, file a complaint, find out about resources and/or academic support.