

CS/SE 3341 *Probability and Statistics in Computer Science*

Fall 2005

Time: TuTh 11⁰⁰ am – 12¹⁵ pm

Room: ECSS 2.410

Instructor: Dr. Michael Baron
Office: ECSN 3.912
Phone: (972) UTD-6874
E-mail: mbaron@utdallas.edu
Office hours: Tu 12³⁰–1³⁰ pm, Th 8⁰⁰–9⁰⁰ am

Internet : <http://www.utdallas.edu/~mbaron/3341/Fall05/>

This site will contain *homework assignments*, some *lecture notes*, solutions to *quizzes* and *exams* (after you submit them!), hints and answers to homework problems, and other info.

Also, see <http://webct.utdallas.edu/> to check your *performance* and enjoy *discussion*, *mail*, and *chat* with your classmates. Use your Unix password to log in.

Textbook : Probability and Statistics with Reliability, Queuing, and Computer Science Applications, by K. Trivedi, John Wiley and Sons, New York, second edition

Grading:

Best 9 of 10 ten-minute quizzes	=	30%
A 1 $\frac{1}{4}$ -hour Midterm exam	=	30%
A 2 $\frac{1}{2}$ -hour Final exam	=	40%

97 – 100 %	=	A+		93 $\frac{1}{3}$ – 97 %	=	A		90 – 93 $\frac{1}{3}$ %	=	A–
86 $\frac{2}{3}$ – 90 %	=	B+		83 $\frac{1}{3}$ – 86 $\frac{2}{3}$ %	=	B		80 – 83 $\frac{1}{3}$ %	=	B–
76 $\frac{2}{3}$ – 80 %	=	C+		73 $\frac{1}{3}$ – 76 $\frac{2}{3}$ %	=	C		70 – 73 $\frac{1}{3}$ %	=	C–
66 $\frac{2}{3}$ – 70 %	=	D+		60 – 66 $\frac{2}{3}$ %	=	D		55 – 60 %	=	D–

Incomplete grade is possible only in the case of a documented serious medical emergency near the end of semester, with $\geq 70\%$ of work completed at an on-going passing grade.

Rules : All quizzes and exams are open-book and open-notes.

Your solutions, not your answers, are graded. Show your work. No work - no credit.

No late exams or quizzes. However, it may be possible to take an exam/quiz early.

Homework will be assigned but will not be collected or graded.

Tips : A steady effort to work out all the assigned problems is highly recommended.

Use your absolute right to ask questions in class and during office hours. For example, any homework problem can be discussed.

For each exam/quiz, review all the new concepts, methods, formulae, etc. Try to understand the methods rather than to memorize them.

For efficient use of the exam time, prepare a brief summary of important formulae and methods you may need for the exam. Arrange it on a single sheet of paper in the most convenient way.

Be sure to have the required calculus skills for each exam and quiz.

SCHEDULE

This schedule may change slightly during the semester. However, the quiz/exam dates are firm.

DATE	TOPICS	CHAPTERS
Aug 18 - 25 Aug 30 - Sep 1	Introduction. Events and outcomes. Probability rules. Conditional probability. Independence. Bayes' Rule. Combinatorics.	1 1
Sep 6 - 8	Random variables and their distributions. Discrete random variables and random vectors.	2.1-2.4 2.8-2.9
Sep 13 - 15	Discrete distributions: Bernoulli, Binomial, Geometric, Negative Binomial, Poisson.	2.5
Sep 20 - 27	Continuous distributions and probability densities: Uniform, Exponential, Gamma, Normal.	3
Sep 27 - 29	Expectation and moments. Central Limit Theorem.	4
Oct 4 Oct 6	<i>Review</i> MIDTERM EXAM	1-4
Oct 11	Simulation of discrete and continuous random variables. Solving problems by Monte Carlo methods.	<i>Lecture notes</i>
Oct 13 Oct 18-20	Stochastic processes. Main concepts and classification. Bernoulli process. Poisson process.	6.1-6.2 6.3-6.4
Oct 25-27 Nov 1-3	Markov chains and simple queuing systems. Single-server queues, performance evaluation.	7, 9 9, notes
Nov 8-15	Statistical inference. Parameters and statistics. Parameter estimation and hypothesis testing.	10
Nov 17-22	Linear regression. Method of least squares. Analysis of variance.	11
Nov 24 Nov 29	<i>Review.</i> FINAL EXAM at 11:00 am	6-11 (1-11)

<u>Quizzes:</u>	Day	Sections	Day	Sections	Day	Sections
	Sep 1	1.1-1.7 pp.26-27	Sep 22	2.5	Oct 27	6.3-6.4
	Sep 8	1.8-1.11	Sep 29	3.1-3.3	Nov 3	7.1-7.3
	Sep 15	2.1 - 2.4	Oct 20	6.1-6.2, Notes	Nov 10	[7.7,9.1], Notes
					Nov 17	10.1-10.2

CALCULUS AND ALGEBRA PROFICIENCY REQUIRED FOR THIS COURSE

Concepts and skills	When needed	Examples
Factorial(*)	sect. 1.8, 2.5	compute $5!$, simplify and compute $35!/33!$
Sigma-notation	sect. 1.7	compute $\sum_{k=1}^{10} k^2$
Geometric series	sect. 2.5	compute $\sum_{j=3}^{\infty} 3(0.2)^j$, $\sum_{j=3}^{\infty} j(0.2)^j$
Derivatives and integrals	Ch. 3,4	$\frac{d}{dx}(1 - e^{-3x})$, $\frac{d}{dx} \int_0^x e^{t^2/2} dt$
Integration of polynomial and exponential functions	Ch. 3,4	find $\int_0^b (x^2 + 2^x) dx$; compute the area under the graph of x^2 between $x = -1$ and $x = 2$
Integration by substitution	Ch. 3,4	$\int_0^1 e^{5x} dx$, $\int x^2 e^{5x^3} dx$
Integration by parts	Ch. 3,4	$\int x^2 e^x dx$
Gamma function and related integrals(*)	sect. 3.4	compute $\Gamma(4)$, $\int_0^{\infty} x^8 e^{x/5} dx$, simplify $\Gamma(n+k)/\Gamma(n)$ for $k, n > 0$
Inverse functions	3.5, Monte Carlo	If $f(x) = 2p^x$, find $f^{-1}(y)$
Matrices(*)	Ch. 7	Let $A = \begin{pmatrix} 0 & .75 & .25 \\ .9 & 0 & .1 \\ .8 & .2 & 0 \end{pmatrix}$ and $B = \begin{pmatrix} .7 & .2 & .1 \\ .3 & .4 & .3 \\ .1 & .3 & .6 \end{pmatrix}$. compute $A + B$, $A - B$, AB , A^3 .
Limit	sect. 3.1, 4.7	compute $\lim_{x \rightarrow \infty} \frac{\sin(\pi x)}{x}$, $\lim_{x \rightarrow 0} \frac{\sin(\pi x)}{x}$

(*) This material will be presented and discussed in class.