Lectures:
Wednesdays and Fridays: 12:30 am - 2:00 pm
203 McLaughlin

Lecturer:
Professor A. Zakhor
avz@eecs.berkeley.edu
507 Cory Hall
ext. 3-6777

Prof. Office Hours: Fridays 2:00 - 3:00 pm.

Teaching Assistant:
Pierre Garrigues
garrigue@eecs.berkeley.edu

Office Hours: Tuesdays 10:00-11:-00 am, and Thursdays 4:00 - 6:00 pm in 125 Cory Hall.

Discussion Section:
Tuesdays, 4:00 – 5:00 pm, 293 Cory and Thursdays, 3:00 – 4:00 pm, B56 Hildebrand.

Course Administrative Assistant:
Rosita Alvarez
253 Cory Hall
ext. 3-4976

Course Handouts:
Handouts not picked up during lectures can be picked up from the course web site,
http://www-inst.eecs.berkeley.edu/~ee126 and graded problem sets can be found in 253 Cory from Rosita Alvarez.

Prerequisite: familiarity with calculus and elementary functions.
Text: Introduction to Probability by Bertsekas and Tsitsiklis, Athena Scientific
Outline of Topics:

Uncertainty and Randomness, probability space, conditional probability and independence, random variable, expectation, functions and inequalities, conditional expectation, Gaussian random variables, detection and hypothesis testing, estimation, limits of random variables, law of large numbers, and central limit theorem, random processes, auto correlation function, Bernoulli and Poisson, Markov chains

Homework:

1. Problem sets will be issued approximately once a week. They are due in class, either on Wednesday or Friday, at the beginning of the class.

2. Problem Sets handed in late will not be accepted unless consent is obtained from the teaching staff prior to the due date.

3. Some lectures might move from Wednesday or Friday to Monday from 12:30 to 12:00 am. This will be done with advance notice. Please make sure that you either attend Monday 12:30 to 2:00 classes, or watch the video tapes of the lecture. If you miss any lectures you can either watch the video tape of the lecture in McLaughlin, or take the video tape home.

Note: Pdf version of the lecture notes will be on line at the class web page by the end of the day on which the lecture was given.

Midterms: (Date is tentative)
In class, Oct. 27th, Dec. 10th.

Grade:
Homework: 20 percent
midterm : 40 percent
midterm : 40 percent