

# Stochastic Methods for Engineering 1

4516 Section 12024

**Class Periods:** Days of week, period, and corresponding time of day

**Location:** NEB

**Academic Term:** Fall 2021

## **Instructor:**

Sean Meyn

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352 392 8934

Office Hours: Monday 11:30-12:30 and Thursday 10-11 (or by appointment)

## **Teaching Assistant/Peer Mentor/Supervised Teaching Student:**

**Mario Daniel**

Please contact through the Canvas website

## **Course Description**

Fundamental analytical techniques for modeling, analyzing, and processing electrical signals and computer data in the presence of noise and randomness. Covers from probability to filtering of random processes, with applications to communications, signal and image processing, data compression, and simulation. Prereq: Students may not take this course if they have already taken EEL4516.

## **Course Pre-Requisites / Co-Requisites**

EEL 3135 (Introduction to Signals and Systems) or equivalent, MAS 3114 (Computational Linear Algebra) or equivalent. Computer programming in Python or Matlab is required.

Pre-requisite knowledge for success in this course: Very strong mathematical skills, including multivariable calculus. Solid understanding of systems theory, including convolution, Fourier transforms, and impulse functions. Knowledge of basic linear algebra, including matrix properties and eigen-decomposition.

## **Materials and Supply Fees**

List if applicable

## **Professional Component (ABET):**

State the contribution of the course to meeting the professional components of the ABET-accredited degree.

### **Example (must equal the credit hours of the course):**

This course consists of 3 credits of Engineering Design;

**or** This course consists of 3 credits of Engineering Science;

**or** This course consists of 1.5 credits of Engineering Design and 1.5 credits of Engineering Science

## **Relation to Program Outcomes (ABET):**

The table below is an example. Please consult with your department's ABET coordinator when filling this out.

Outcome	Coverage*
1. An ability to identify, formulate, and solve complex engineering problems by applying principles of engineering, science, and mathematics	Medium
2. An ability to apply engineering design to produce solutions that meet specified needs with consideration of public health, safety, and welfare, as well as global, cultural, social, environmental, and economic factors	High

3. An ability to communicate effectively with a range of audiences	
4. An ability to recognize ethical and professional responsibilities in engineering situations and make informed judgments, which must consider the impact of engineering solutions in global, economic, environmental, and societal contexts	Medium
5. An ability to function effectively on a team whose members together provide leadership, create a collaborative and inclusive environment, establish goals, plan tasks, and meet objectives	
6. An ability to develop and conduct appropriate experimentation, analyze and interpret data, and use engineering judgment to draw conclusions	
7. An ability to acquire and apply new knowledge as needed, using appropriate learning strategies	Medium

\*Coverage is given as high, medium, or low. An empty box indicates that this outcome is not covered or assessed in the course.

### **Required Textbooks and Software**

- Probability, Statistics, and Random Processes for Electrical Engineering
- Alberto Leon-Garcia
- Pearson Prentice Hall, 3rd ed., 2008
- ISBN number: 0131471228

### **Recommended Materials**

Other good texts:

- Random Processes in Linear Systems
- Michael B. Pursley
- Prentice Hall, 2002
- ISBN number: 0-13-067391-9
- Random Processes for Engineers (a bit more advanced)
- Bruce Hajek
- Cambridge University Press, 2015
- ISBN number: 1107100127

Basic undergraduate probability:

- A First Course in Probability
- Sheldon Ross
- Prentice Hall, 8th ed., 2009
- ISBN number: 978-0136033134

### **Course Schedule**

Week 1:

- Introduction to probability models & philosophies

- Random experiments
- Samples spaces and set operations
- Combinatorial (counting) analysis

Week 2:

- Probability spaces and axioms of probability
- Statistical independence
- Mutually exclusive events
- Conditional probability
- Chain rule
- *Assignments:* Homework 1 Preparation Assessment, Homework1

Week 3:

- Total probability
- Bayes' rule
- Maximum likelihood and maximum *a posteriori* decision rules
- Sequential experiments
- The Poisson law
- Single random variables and types of random variables
- *Assignments:* Homework 2. Preparation Assessments, Homework 2

Week 4:

- Distribution and density functions
- Important random variables
- Computing probabilities for Gaussian random variables
- Point conditioning, total probability, Bayes' rule for continuous random variables
- *Assignments:* Homework 3. Preparation Assessment, Homework3

Week 5:

- Multiple random variables
- Joint and marginal distribution and density functions
- *Assignment:* Homework 4. Preparation Assessment, Homework4

Week 6:

- Computing probabilities using joint distributions and densities
- Conditioning with multiple random variables
- *Assignment: Homework 5*

Week 7:

- Functions of one random variable
- One function of multiple random variables
- Order statistics
- *Exam 1*

Week 8:

- Functions of several random variables
- Generating random variables
- Expected value of a random variable
- Expected value of a function of a random variable
- Moments of a single random variable: mean, variance, standard deviation,  $N$ th moment,  $N$ th central moment
- *Assignment: Homework 6*

Week 9:

- Poisson points
- Expected value of function of multiple RVs: sum of RVs, product of RVs
- Joint moments
- Covariance and correlation coefficient
- Bivariate jointly Gaussian random variables
- Cauchy-Schwartz Inequality
- Conditional expected value
- Minimum mean-square error estimation
- *Assignment: Homework 7*

Week 10:

- Complex random variables

- Transform methods: Characteristic and moment-generating functions, Laplace transform and probability generating functions
- Applications of transform methods: determining moments, characterizing functions of random variables, sums of independent random variables
- Markov and Chebyshev inequalities, Chernoff bound
- *Assignment: Homework 8*

Week 11:

- Laws of Large Numbers
- The Central Limit Theorem
- Random Vectors
- Jointly Gaussian random vectors
- Covariance matrices and properties
- Decorrelating/whitening random variables and application to principal components analysis

Week 12:

- Random processes
- Moving average and autoregressive processes
- Mean, autocorrelation, and autocovariance functions
- Power at the output of a filtered random process
- *Exam 2*

Week 13:

- Properties of autocorrelation and autocovariance functions
- Stationarity
- Gaussian random processes
- Multiple random processes
- *Assignment: Homework 9*

Week 14:

- Time-invariant filtering of random processes
- Important classes of random processes
- Power spectral density

- *Assignment: Homework 10*

Week 15:

- Matched filters
- Sampling random processes
- Markov chains
  
- *Exam 3*

***Online Course Recording***

Our class sessions may be audio visually recorded for students in the class to refer back and for enrolled students who are unable to attend live. Students who participate with their camera engaged or utilize a profile image are agreeing to have their video or image recorded. If you are unwilling to consent to have your profile or video image recorded, be sure to keep your camera off and do not use a profile image. Likewise, students who un-mute during class and participate orally are agreeing to have their voices recorded. If you are not willing to consent to have your voice recorded during class, you will need to keep your mute button activated and communicate exclusively using the "chat" feature, which allows students to type questions and comments live. The chat will not be recorded or shared. As in all courses, unauthorized recording and unauthorized sharing of recorded materials is prohibited.

***Attendance Policy, Class Expectations, and Make-Up Policy***

Requirements for class attendance and make-up exams, assignments, and other work in this course are consistent with university policies. Click here to read the university attendance policies:

<https://catalog.ufl.edu/UGRD/academic-regulations/attendance-policies/>

Excused absences must be consistent with university policies in the undergraduate catalog (<https://catalog.ufl.edu/ugrad/current/regulations/info/attendance.aspx>) and require appropriate documentation.

***Evaluation of Grades***

<b>Assignment</b>	<b>Total Points</b>	<b>Percentage of Final Grade</b>
<a href="#">Homework Sets (10)</a>	100 each	10%
<a href="#">Quizzes (4)</a>	100 each	15%
<a href="#">Midterm Exam (3)</a>	100	75%

***Grading Policy***

The following is given as an example only.

<b>Percent</b>	<b>Grade</b>	<b>Grade Points</b>
93.4 - 100	A	4.00
90.0 - 93.3	A-	3.67
86.7 - 89.9	B+	3.33

83.4 - 86.6	B	3.00
80.0 - 83.3	B-	2.67
76.7 - 79.9	C+	2.33
73.4 - 76.6	C	2.00
70.0 - 73.3	C-	1.67
66.7 - 69.9	D+	1.33
63.4 - 66.6	D	1.00
60.0 - 63.3	D-	0.67
0 - 59.9	E	0.00

More information on UF grading policy may be found at:  
<https://catalog.ufl.edu/ugrad/current/regulations/info/grades.aspx>

***Students Requiring Accommodations***

Students with disabilities who experience learning barriers and would like to request academic accommodations should connect with the disability Resource Center by visiting <https://disability.ufl.edu/students/get-started/>. It is important for students to share their accommodation letter with their instructor and discuss their access needs, as early as possible in the semester.

***Course Evaluation***

Students are expected to provide professional and respectful feedback on the quality of instruction in this course by completing course evaluations online via GatorEvals. Guidance on how to give feedback in a professional and respectful manner is available at <https://gatorevals.ua.ufl.edu/students/>. Students will be notified when the evaluation period opens, and can complete evaluations through the email they receive from GatorEvals, in their Canvas course menu under GatorEvals, or via <https://ufl.bluera.com/ufl/>. Summaries of course evaluation results are available to students at <https://gatorevals.ua.ufl.edu/public-results/>.

***In-Class Recording***

Students are allowed to record video or audio of class lectures. However, the purposes for which these recordings may be used are strictly controlled. The only allowable purposes are (1) for personal educational use, (2) in connection with a complaint to the university, or (3) as evidence in, or in preparation for, a criminal or civil proceeding. All other purposes are prohibited. Specifically, students may not publish recorded lectures without the written consent of the instructor.

A “class lecture” is an educational presentation intended to inform or teach enrolled students about a particular subject, including any instructor-led discussions that form part of the presentation, and delivered by any instructor hired or appointed by the University, or by a guest instructor, as part of a University of Florida course. A class lecture does not include lab sessions, student presentations, clinical presentations such as patient history, academic exercises involving solely student participation, assessments (quizzes, tests, exams), field trips, private conversations between students in the class or between a student and the faculty or lecturer during a class session.

Publication without permission of the instructor is prohibited. To “publish” means to share, transmit, circulate, distribute, or provide access to a recording, regardless of format or medium, to another person (or persons), including but not limited to another student within the same class section. Additionally, a recording, or transcript of a recording, is considered published if it is posted on or uploaded to, in whole or in part, any media platform, including but not limited to social media, book, magazine, newspaper, leaflet, or third party note/tutoring services. A student who publishes a recording without written consent may be subject to a civil cause of action instituted by a person injured by the publication and/or discipline under UF Regulation 4.040 Student Honor Code and Student Conduct Code.

***University Honesty Policy***

***Course Title, Prefix, and Number***  
***Course Instructor and Academic Term***

UF students are bound by The Honor Pledge which states, “We, the members of the University of Florida community, pledge to hold ourselves and our peers to the highest standards of honor and integrity by abiding by the Honor Code. On all work submitted for credit by students at the University of Florida, the following pledge is either required or implied: “On my honor, I have neither given nor received unauthorized aid in doing this assignment.” The Honor Code (<https://sccr.dso.ufl.edu/policies/student-honor-code-student-conduct-code/>) specifies a number of behaviors that are in violation of this code and the possible sanctions. Furthermore, you are obligated to report any condition that facilitates academic misconduct to appropriate personnel. If you have any questions or concerns, please consult with the instructor or TAs in this class.

### ***Commitment to a Safe and Inclusive Learning Environment***

The Herbert Wertheim College of Engineering values broad diversity within our community and is committed to individual and group empowerment, inclusion, and the elimination of discrimination. It is expected that every person in this class will treat one another with dignity and respect regardless of gender, sexuality, disability, age, socioeconomic status, ethnicity, race, and culture.

If you feel like your performance in class is being impacted by discrimination or harassment of any kind, please contact your instructor or any of the following:

- Your academic advisor or Graduate Program Coordinator
- Robin Bielling, Director of Human Resources, 352-392-0903, [rbielling@eng.ufl.edu](mailto:rbielling@eng.ufl.edu)
- Curtis Taylor, Associate Dean of Student Affairs, 352-392-2177, [taylor@eng.ufl.edu](mailto:taylor@eng.ufl.edu)
- Toshikazu Nishida, Associate Dean of Academic Affairs, 352-392-0943, [nishida@eng.ufl.edu](mailto:nishida@eng.ufl.edu)

### ***Software Use***

All faculty, staff, and students of the University are required and expected to obey the laws and legal agreements governing software use. Failure to do so can lead to monetary damages and/or criminal penalties for the individual violator. Because such violations are also against University policies and rules, disciplinary action will be taken as appropriate. We, the members of the University of Florida community, pledge to uphold ourselves and our peers to the highest standards of honesty and integrity.

### ***Student Privacy***

There are federal laws protecting your privacy with regards to grades earned in courses and on individual assignments. For more information, please see: <https://registrar.ufl.edu/ferpa.html>

### ***Campus Resources:***

#### ***Health and Wellness***

##### **U Matter, We Care:**

Your well-being is important to the University of Florida. The U Matter, We Care initiative is committed to creating a culture of care on our campus by encouraging members of our community to look out for one another and to reach out for help if a member of our community is in need. If you or a friend is in distress, please contact [umatter@ufl.edu](mailto:umatter@ufl.edu) so that the U Matter, We Care Team can reach out to the student in distress. A nighttime and weekend crisis counselor is available by phone at 352-392-1575. The U Matter, We Care Team can help connect students to the many other helping resources available including, but not limited to, Victim Advocates, Housing staff, and the Counseling and Wellness Center. Please remember that asking for help is a sign of strength. In case of emergency, call 9-1-1.

**Counseling and Wellness Center:** <http://www.counseling.ufl.edu/cwc>, and 392-1575; and the University Police Department: 392-1111 or 9-1-1 for emergencies.

##### **Sexual Discrimination, Harassment, Assault, or Violence**

If you or a friend has been subjected to sexual discrimination, sexual harassment, sexual assault, or violence contact the **Office of Title IX Compliance**, located at Yon Hall Room 427, 1908 Stadium Road, (352) 273-1094, [title-ix@ufl.edu](mailto:title-ix@ufl.edu)



**Sexual Assault Recovery Services (SARS)**

Student Health Care Center, 392-1161.

**University Police Department** at 392-1111 (or 9-1-1 for emergencies), or <http://www.police.ufl.edu/>.

Academic Resources

**E-learning technical support**, 352-392-4357 (select option 2) or e-mail to Learning-support@ufl.edu.  
<https://lss.at.ufl.edu/help.shtml>.

**Career Resource Center**, Reitz Union, 392-1601. Career assistance and counseling. <https://www.crc.ufl.edu/>.

**Library Support**, <http://cms.uflib.ufl.edu/ask>. Various ways to receive assistance with respect to using the libraries or finding resources.

**Teaching Center**, Broward Hall, 392-2010 or 392-6420. General study skills and tutoring.  
<https://teachingcenter.ufl.edu/>.

**Writing Studio, 302 Tigert Hall**, 846-1138. Help brainstorming, formatting, and writing papers.  
<https://writing.ufl.edu/writing-studio/>.

**Student Complaints Campus**: <https://care.dso.ufl.edu>.

**On-Line Students Complaints**: <http://www.distance.ufl.edu/student-complaint-process>.