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Course Outline By Lecture (September 4, 2019 – December 20, 2019) Prof. Unnikrishna Pillai Electrical And Computer Engineering Tandon School Of Engineering, NYU 370 Jay St, Room #8.03  
Pillai@nyu.edu Lecture Room/Time: 370 Jay St/Room 202/Wed 3.20-5.50PM 1. 3th, 2024

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## **Appendix A: Probability And Stochastic Processes**

608 PROBABILITY AND STOCHASTIC PROCESSES Is Called The State Space Of The Process. Stochastic Processes Are Discussed In 153 Sections A.9-A.13. Chapter 5 Is Devoted To Random Process Generation. From A Mathematical Point Of View, A Random Variable  $X$  Taking Values In Some Set  $E$  Is A Function  $X : \Omega \rightarrow E$  Such That  $\{X \in B\} \in \mathcal{D} = \{\omega : X(\omega) \in B\}$  1th, 2024

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COURSE OUTLINE Instructor: Dr. Dongyu Qiu, Office:

EV5.211, Tel: 848-2424 Ext 3097 E-mail:  
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2:00-3:00PM (online) Class Time: Tuesdays And  
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### **Applied Probability And Stochastic Processes**

Have Been Historically Important In Applied Probability And Stochastic Processes. It Was Difficult To Decide On The Proper Location For These Two Chapters. There Is Some Chapters 12 And 13 Are Only Included For Advanced Students. Chapter 12 Covers Markov Decision Processes, And Chap. 13 Is A Presentation Of Phase-type Distribu- 2th, 2024

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Probability This Chapter Is Intended To Serve As An Overview Of Probability And The Associated Concepts In Order To Develop The Basis For The Theory Of Stochastic Or Random Processes. The Results Given In This Chapter Are Not Meant To Be Exhaustive But Only The Key Ideas And Results With Direct Bearing On 2th, 2024

### **Notes On Measure, Probability And Stochastic Processes**

2. Conditional Probability 88 Part 3. Stochastic Processes 91 Chapter 8. General Stochastic Processes 93 Chapter 9. Sums Of Iid Processes: Limit Theorems

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