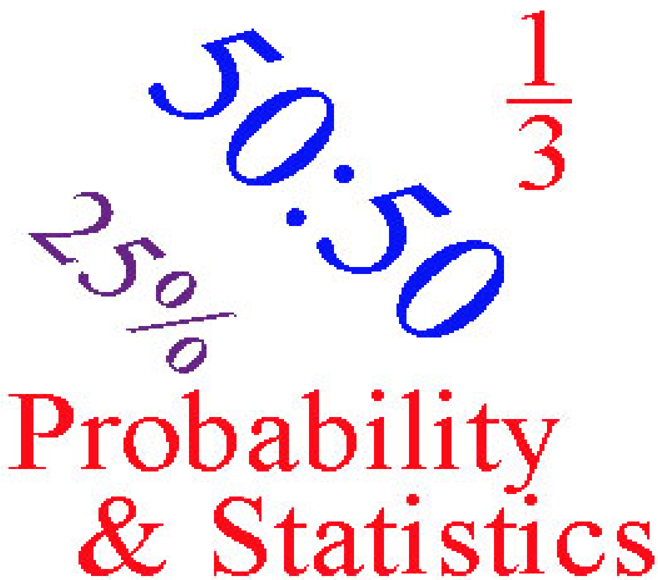
Announcing **CNS/CS/EE/Ec 286c**: Special Topics in CNS

Spring 2008

INTRODUCTION TO PROBABILITY, STATISTICS AND RANDOM PROCESSES



DESCRIPTION: This course will explore the theory of random processes with an emphasis on understanding its application in experimental science, engineering, and popular culture. The course will first develop the basic notions of probability such as sample spaces, probability densities and distributions, random variables, Bayes' theorem, expectation, limit theorems, and standard error, and then examine how those are applied to develop theories of statistical estimation, hypothesis testing, correlation and regression. Finally, it will touch on the basic theory of random walks, and Brownian motion. The course has no prerequisites and is open to all graduate students and undergraduates.

Instructor: Mlodinow

Time: MWF 4pm – 5pm **Place: Beckman Institute 115**