

課程大綱及進度表

開課系所	數學四
開課學年	99
開課學期	1
課程名稱(中文)	應用機率
課程名稱(英文)	APPLIED PROBABILITY
課程碼	C144600
分班碼	
先修科目或先備能力	
學分數	2
開課教師	江中宙
e-mail	ccjiang@math.ncku.edu.tw
電話	65124
Office Hours	By Appointment
課程概述	<p>The goal of this course is to introduce the elementary probability theory and stochastic processes. It is particularly well suited for those wanting to see how probability theory can be applied to the study of phenomena in fields such as engineering, computer science, management science, the physical and social sciences, and operations research.</p>
教學目標	

授課課程大綱明細	<p>I. Probability and Random Variables</p> <ul style="list-style-type: none"> ● The Axioms of Probability ● Repeated Trials ● The Concept of a Random Variable ● Functions of One/Two Random Variable ● Sequences of Random Variables ● Statistics <p>II. Stochastic Processes</p> <ul style="list-style-type: none"> ● General Concepts ● Random Walks and Other Applications ● Spectrum Representation ● Estimation
參考書目	<p>Probability, Random Variables and Stochastic Process 4th-Edition by Papoulis and Pillai</p>
課程要求	<p>學生必須按時上課，遵守課堂基本規定。</p>
評量方式	<ul style="list-style-type: none"> • 期中(45%) • 期末(45%) <p>平時成績（作業及不定時小考 10%）</p>
課程網址	
助教資訊	
備註	