

## 关。GDAŃSK UNIVERSITY 多 OF TECHNOLOGY

## Subject card

Subject name and code	Basics of Probability Methods, PG_00047804								
Field of study	Informatics								
Date of commencement of studies	October 2020		Academic year of realisation of subject			2020/2021			
Education level	first-cycle studies		Subject group			Obligatory subject group in the field of study			
Mode of study	Part-time studies		Mode of delivery			at the university			
Year of study	1		Language of instruction			Polish			
Semester of study	2		ECTS credits			5.0			
Learning profile	general academic profile		Assessment form			assessment			
Conducting unit	Department of Teleinformation Networks -> Faculty of Electronics, Telecommunications and Informatics							nformatics	
Name and surname	Subject supervisor		dr hab. inż. Marek Blok						
of lecturer (lecturers)	Teachers		dr hab. inż. Marek Blok						
Lesson types and methods of instruction	Lesson type	Lecture	Tutorial	Laboratory	Projec	t	Seminar	SUM	
	Number of study hours	15.0	15.0	0.0	0.0		0.0	30	
	E-learning hours included: 0.0								
	Adresy na platformie eNauczanie: Podstawy metod probabilistycznych - Moodle ID: 7089 https://enauczanie.pg.edu.pl/moodle/course/view.php?id=7089								
Learning activity and number of study hours	Learning activity	Participation i classes incluc plan		Participation in consultation hours		Self-study		SUM	
	Number of study hours	30	15.0			80.0		125	
Subject objectives	Knowledge of basic methods of one-and multidimensional random variable analysis.								
Learning outcomes	Course outcome		Subject outcome			Method of verification			
	[K6_W01] Knows and understands, to an advanced extent, mathematics necessary to formulate and solve simple issues related to the field of study		types of random processes and knows methods for calculating the			[SW3] Assessment of knowledge contained in written work and projects [SW1] Assessment of factual knowledge			
	[K6_U43] can analyse date and formulate, apply and assess appropriate formal models and algorithms for solving problems in the field of information systems and applications		Student identifies, classifies and describes the basic types of random processes, analyzes their properties, calculates parameters and characteristics of random processes.			[SU4] Assessment of ability to use methods and tools [SU2] Assessment of ability to analyse information			
	[K6_U01] can apply mathematical knowledge to formulate and solve complex and non-typical problems related to the field of study and perform tasks, in an innovative way, in not entirely predictable conditions, by:n- appropriate selection of sources and information obtained from them, assessment, critical analysis and synthesis of this information,n- selection and application of appropriate methods and toolsn		characteristics of one-and multidimensional random			[SU4] Assessment of ability to use methods and tools [SU1] Assessment of task fulfilment			

Subject contents	1. Definition of random event, algebra of events. 2. Combinatorics. Definitions of the probability. 3. Conditional probabilities, independent events. 4. Law of total probability, Bayes theorem. 5. Definitions of continuous and discrete random variables, definition and properties of cumulative distribution function. 6. Definition and properties of probability density function. 7. Multidimensional random variables (MRV): distribution function, marginal distributions. 8. Conditional distributions . 9.Mean value and variance of RV: definition, properties. Higher order statistical moments of RV. 10. Moments of multidimensional RV, mixed moments, correlation coefficient, covariance coefficient, covariance matrix. 11. Examples of areas implementation of discrete RV distributions: exponential, Rayleigh, Gauss. Gauss distribution of multidimensional RV. 13. Functions of RV and their probability distribution. 14. Definitions of limits of RV sequences, first and second Tchebyschev inequalities, Markov large number theorem, limit theorem. 15. Entropy of discrete RV.					
Prerequisites and co-requisites	No requirements					
Assessment methods and criteria	Subject passing criteria	Passing threshold	Percentage of the final grade			
	Midterm colloquium	50.0%	90.0%			
	activity	0.0%	10.0%			
Recommended reading	Basic literature Sobczak W., Konorski J., Kozłowska J.: Probabilistyka stosowana, wyd. PG, 2004r.					
	Supplementary literature	A. Papoulis.: Probability, Random Variables and Stochastic Process, McGraw-Hill, 1991				
	eResources addresses Podstawy metod probabilistycznych - Moodle ID: 7089 https://enauczanie.pg.edu.pl/moodle/course/view.php?id=7089					
Example issues/ example questions/ tasks being completed	Example problem: Random variable probability density function is given by the formula p(x)=Cexp(-2x) for x>0. Calculate the constant C, cumulative dystributon function, the mean value and variance of random variable X. Example question: Write and prof Tchebyschev inequalities.					
Work placement	Not applicable					