Subject card

| Subject name and code | Basics of Probability Methods, PG_00058914 |  |  |  |  |  |  |
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| Field of study | Informatics |  |  |  |  |  |  |
| Date of commencement of studies | October 2023 |  | Academic year of realisation of subject |  |  | 2024/2025 |  |
| Education level | first-cycle studies |  | Subject group |  |  | Obligatory subject group in the field of study <br> Subject group related to scientific research in the field of study |  |
| Mode of study | Part-time studies |  | Mode of delivery |  |  | at the university |  |
| Year of study | 2 |  | Language of instruction |  |  | Polish |  |
| Semester of study | 4 |  | ECTS credits |  |  | 4.0 |  |
| Learning profile | general academic profile |  | Assessment form |  |  | assessment |  |
| Conducting unit | Department of Teleinformation Networks -> Faculty of Electronics, Telecommunications and Informatics |  |  |  |  |  |  |
| Name and surname of lecturer (lecturers) | Subject supervisor |  | dr inż. Marcin Narloch |  |  |  |  |
|  | Teachers |  | dr inż. Marcin Narloch |  |  |  |  |
| Lesson types and methods of instruction | Lesson type | Lecture | Tutorial | Laboratory | Project | Seminar | SUM |
|  | Number of study hours | 15.0 | 15.0 | 0.0 | 0.0 | 0.0 | 30 |
|  | E-learning hours included: 0.0 |  |  |  |  |  |  |
| Learning activity and number of study hours | Learning activity | Participation in didactic classes included in study plan |  | Participation in consultation hours |  | Self-study | SUM |
|  | Number of study hours | 30 |  | 10.0 |  | 60.0 | 100 |
| Subject objectives | Knowledge of basic methods of one-and multidimensional random variable analysis. |  |  |  |  |  |  |
| Learning outcomes | Course outcome |  | Subject outcome |  |  | Method of verification |  |
|  | [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 |  | Calculates parameters and characteristics of one-and multidimensional random variables. |  |  | [SU4] Assessment of ability to use methods and tools [SU1] Assessment of task fulfilment |  |
|  | [K6_W01] Knows and understands, to an advanced extent, mathematics necessary to formulate and solve simple issues related to the field of study |  | The student describes the basic types of random processes and knows methods for calculating the basic parameters characterizing discrete and continuous random variables. |  |  | [SW3] Assessment of knowledge contained in written work and projects [SW1] Assessment of factual knowledge |  |


| 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; two-point, binomial , Poisson, geometric. 12. Examples of areas implementation of continuous RV distributions: exponential, Rayleigh, Gauss. Gauss distribution of multidimensional RV. 13. Functions of $R V$ and their probability distribution. 14. Definitions of limits of $R V$ sequences, first and second Tchebyschev inequalities, Markov large number theorem, limit theorem. 15. Entropy of discrete RV. |  |  |
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| Prerequisites and co-requisites | No requirements |  |  |
| Assessment methods and criteria | Subject passing criteria | Passing threshold | Percentage of the final grade |
|  | activity | 0.0\% | 10.0\% |
|  | Midterm colloquium | 50.0\% | 90.0\% |
| 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 | Adresy na platformie eNauczanie: |  |
| Example issues/ example questions/ tasks being completed | Example problem: Random variable probability density function is given by the formula $p(x)=\operatorname{Cexp}(-2 x)$ for $x>0$. Calculate the constant C , cumulative dystributon function, the mean value and variance of random variable X . |  |  |
| Work placement | Not applicable |  |  |

