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techniques

(including the

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spectral analysis

and the

development of the

probability density

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Mathematics ...

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Markov chains,

Markov decision

processes, dynamic

programming,

optimal control.

Learning

Prerequisites

Required courses .

A course in basic

probability theory.

Important concepts

to start the course .

Students should be

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*familiar with basic
concepts of
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calculus and linear
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Outcomes*

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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*

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processes is the Bernoulli process, which is a sequence of independent and identically

distributed (iid) random variables, where each random variable takes either the value one or zero, say one with probability and zero with probability .This process can

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***be linked to
repeatedly flipping a
coin, where the
probability of
obtaining a head is
and its value is one***

...

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sciences, probability
is fundamental for***

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***the analysis of
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procedures, and the

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method” is an

important tool for

proving existence

theorems in discrete

mathematics.

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**students studying
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also need to analyze

data, and thus need

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demonstrate their applicability to real-world problems, and introduce the basics of statistics.

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