

## ECE 514 FA2020 Course Schedule

Week	Date	Module	Assignments
1	8/25, 27	Start here: Introduction and Overview. Module 1: Background on Random Processes.	Homework 1
2	9/1, 3	Module 2: Probability Models. Module 3: Sigma Algebras	Homework 2 Quiz on sigma-algebras
3	9/8, 10	Module 4: Probability Measures	Homework 4.1 Homework 4.2 Homework 4.3
4	9/15, 17	Module 5: Random Variables	Homework 5.1 Homework 5.2
5	9/22, 24	Module 6: Expectations	Homework 6.1 Homework 6.2
6	9/29, 10/1	Module 7: Probability Bounds Module 8: Conditional Distributions	Homework 7.1 Homework 7.2 Homework 8.1 Homework 8.2 Homework 8.3
7	10/6, 8	Module 9: Statistical Inference	Test 1
8	10/13, 15	Cont. Module 9: Statistical Inference	Homework 9
9	10/20, 22	Module 10: Random Vectors	Homework 10
10	10/27, 29	Module 11: Gaussian Random Vectors	Homework 11
11	11/3, 5	Module 12: Infinite-Dimensional Random Vectors	Test 2
12	11/10, 12	Module 13: Random Processes	Homework 13
13	11/17, 19	Module 14: Second-Order Random Processes	Homework 14.1 Homework 14.2
14	11/24, 26	<i>Thanksgiving Break</i>	<i>Celebrate</i>

15	12/1, 3	Module 15: Continuous-Time Filtering	Homework 15.1 Homework 15.2
16	12/8, 10	Module 16: Advanced Topics	Test 3