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②國玄東華大學

教學計劃表 Syllabus

| 課程名稱(中文) Course Name in Chinese | 基礎機率AA | | | 學年/學期 Academic Year/Se | 107/1 | | |
|------------------------------------|-----------------------------|----------------------------|----|---------------------------------------|--------------------|--|--|
| 課程名稱(英文) Course Name in English | Introduction to Probability | | | | | | |
| 科目代碼 Course Code | AM2080AA | 系級 Department & Year | 學二 | 開課單位 Course-Offering Department | rse-Offering 應用數學系 | | |
| 修別 Type | 學程 Program | 學分數/時 Credit(s)/Hou | | 3.0/3.0 | | | |
| 授課教師 Instructor | /曹振海 | | | | | | |
| 先修課程 Prerequisite | /#微積分(一)/#微積分(二) | | | | | | |

課程描述 Course Description

Probability is a foundation for scientific investigation under uncertainty. Besides, it is the backbone of statistics which is yet another important and powerful principle and toolbox for data science. This course serves as the first course to probability. The topics can be categorized into

- 1. Probability
- 2. Discrete Distributions
- 3. Continuous Distributions
- 4. Bivariate Distributions
- 5. Distributions of Functions of Random Variables
- 6. Limiting Theorems

課程目標 Course Objectives

本課程之目標在幫助應數系同學能熟悉機率論之基本概念及理論發展,以奠定修讀機率論及統計學之基礎。課程內容以介紹基礎機率論為主,包括機率的公設、條件機率與獨立性、隨機變數、期望值、變異數、離散型的隨機變數及機率分布、連續型的隨機變數及機率分布等重要主題。

The objective of this course is to help students learn the basic concepts and the theoretical development in probability theory, and get necessary background to take further courses in probabilities and statistics. The contents focus on basic materials, including following important topics: axioms of probability, conditional probability and independence, random variables, expectation, variance, discrete random variables and probability distributions, continuous random variables and probability distributions.

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|--------|--|----------------------------------|---|--|--|--|--|
| | | 系專業能力 Basic Learning Outcomes | 課程目標與系專業能 力相關性 Correlation between Course Objectives and Dept.'s Education Objectives | | | | |
| A | A 具備基本數學知識及邏輯推理能力。Have well-founded background in mathematics and be capable of logical reasoning. | | | | | | |
| В | B 具備機率、統計及相關領域的知識與應用能力。Have the knowledge of probability and statistics and the related field, and the corresponding application ability | | | | | | |
| С | C具備軟體應用與統計計算能力。Be able to use computer software for statistical computation in real applications. | | | | | | |
| 圖示 | 圖示說明Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated | | | | | | |
| | 授課進度表 Teaching Schedule & Content | | | | | | |
| 週次Week | | 內容 Subject/Topics | 備註Remarks | | | | |

| 1. Overview of Probability-2: Conditional Probability, Independence, Bayes Theorem 2. Discrete Distributions-1: Random variables of discrete type, mean and variance, 4. 2. Discrete Distributions-2: Bernoulli distribution and related theorems, moment generating function, Poisson Distribution 5. d. Continuous Distributions-1: Continuous type data, EDA and descriptive stat recap, 6. 3. Continuous Distributions-2: random variable of continuous type, 7. 3. Continuous Distributions-3: uniform and exponential distributions, normal distribution 8. Selected topics 9. 期中考試週 Midterm Exam 10. 4. Bivariate distributions-1: Distributions of two variables, correlation 11. 4. Bivariate distributions-2: conditional distribution 12. 4. Bivariate distributions-3: bivariate normal distribution 13. 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 14. 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 15. Distributions of functions of random variables-3: functions of normal r.v.s', moment generating function technique, 15. Distributions of functions of random variables-3: functions of normal r.v.s', moment generating function technique, 16. Limiting Theorems-1:Some theorems of limiting distributions, 17. 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. 18. 期末考試週 Final Exam | 1 | 1. Overview of Probability-1: Descriptive Statistics, Properties of Probability, | Subject to minor change for better learning results |
|---|----|--|---|
| mean and variance, 2. Discrete Distributions-2: Bernoulli distribution and related theorems, moment generating function, Poisson Distribution 3. Continuous Distributions-1: Continuous type data, EDA and descriptive stat recap, 6. 3. Continuous Distributions-2: random variable of continuous type, 7. 3. Continuous Distributions-3: uniform and exponential distributions, normal distribution 8. Selected topics 9. 期中考試週 Midterm Exam 10. 4. Bivariate distributions-1: Distributions of two variables, correlation 11. 4. Bivariate distributions-2: conditional distribution 12. 4. Bivariate distributions-3: bivariate normal distribution 13. 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 14. 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 15. Distributions of functions of random variables-3: functions of normal r.v.s', moment generating function technique, 16. Limiting Theorems-1:Some theorems of limiting distributions, 17. 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 2 | | |
| theorems, moment generating function, Poisson Distribution 3. Continuous Distributions-1: Continuous type data, EDA and descriptive stat recap, 6. 3. Continuous Distributions-2: random variable of continuous type, 7. 3. Continuous Distributions-3: uniform and exponential distributions, normal distribution 8. Selected topics 9. 期中考試週 Midterm Exam 10. 4. Bivariate distributions-1: Distributions of two variables, correlation 11. 4. Bivariate distributions-2: conditional distribution 12. 4. Bivariate distributions-3: bivariate normal distribution 13. 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 14. 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 15. Distributions of functions of random variables-3: functions of normal r.v.s', 16. 6. Limiting Theorems-1: Some theorems of limiting distributions, 17. 6. Limiting Theorems-2: Law of Large Number and Central Limiting Theorem. | 3 | * · · | |
| descriptive stat recap, 3. Continuous Distributions-2: random variable of continuous type, 3. Continuous Distributions-3: uniform and exponential distributions, normal distribution 8 Selected topics 9 期中考試週 Midterm Exam 10 4. Bivariate distributions-1: Distributions of two variables, correlation 11 4. Bivariate distributions-2: conditional distribution 12 4. Bivariate distributions-3: bivariate normal distribution 13 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 14 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 15 5. Distributions of functions of random variables-3: functions of normal r.v.s', 16 6. Limiting Theorems-1: Some theorems of limiting distributions, 17 6. Limiting Theorems-2: Law of Large Number and Central Limiting Theorem. | 4 | | |
| 7 3. Continuous Distributions—3: uniform and exponential distributions, normal distribution 8 Selected topics 9 期中考試週 Midterm Exam 10 4. Bivariate distributions—1: Distributions of two variables, correlation 11 4. Bivariate distributions—2: conditional distribution 12 4. Bivariate distributions—3: bivariate normal distribution 13 5. Distributions of functions of random variables—1: Functions of one variable, transformations of two r.v.'s, 14 5. Distributions of functions of random variables—2: several independent r.v.s', moment generating function technique, 15 5. Distributions of functions of random variables—3: functions of normal r.v.s', 16 6. Limiting Theorems—1: Some theorems of limiting distributions, 17 6. Limiting Theorems—2: Law of Large Number and Central Limiting Theorem. | 5 | · · · · · · · · · · · · · · · · · | |
| distributions, normal distribution 8 Selected topics 9 期中考試週 Midterm Exam 10 4. Bivariate distributions-1: Distributions of two variables, correlation 11 4. Bivariate distributions-2: conditional distribution 12 4. Bivariate distributions-3: bivariate normal distribution 13 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 14 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 15 5. Distributions of functions of random variables-3: functions of normal r.v.s', 16 6. Limiting Theorems-1:Some theorems of limiting distributions, 17 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 6 | 3. Continuous Distributions-2: random variable of continuous type, | |
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| 4. Bivariate distributions-1: Distributions of two variables, correlation 4. Bivariate distributions-2: conditional distribution 4. Bivariate distributions-3: bivariate normal distribution 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 5. Distributions of functions of random variables-3: functions of normal r.v.s', 6. Limiting Theorems-1:Some theorems of limiting distributions, 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 8 | Selected topics | |
| correlation 4. Bivariate distributions-2: conditional distribution 4. Bivariate distributions-3: bivariate normal distribution 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 5. Distributions of functions of random variables-3: functions of normal r.v.s', 6. Limiting Theorems-1: Some theorems of limiting distributions, 6. Limiting Theorems-2: Law of Large Number and Central Limiting Theorem. | 9 | 期中考試週 Midterm Exam | |
| 4. Bivariate distributions—3: bivariate normal distribution 5. Distributions of functions of random variables—1: Functions of one variable, transformations of two r.v.'s, 5. Distributions of functions of random variables—2: several independent r.v.s', moment generating function technique, 5. Distributions of functions of random variables—3: functions of normal r.v.s', 6. Limiting Theorems—1: Some theorems of limiting distributions, 6. Limiting Theorems—2: Law of Large Number and Central Limiting Theorem. | 10 | · | |
| 5. Distributions of functions of random variables-1: Functions of one variable, transformations of two r.v.'s, 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 5. Distributions of functions of random variables-3: functions of normal r.v.s', 6. Limiting Theorems-1:Some theorems of limiting distributions, 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 11 | 4. Bivariate distributions-2: conditional distribution | |
| one variable, transformations of two r.v.'s, 5. Distributions of functions of random variables-2: several independent r.v.s', moment generating function technique, 5. Distributions of functions of random variables-3: functions of normal r.v.s', 6. Limiting Theorems-1:Some theorems of limiting distributions, 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 12 | 4. Bivariate distributions-3: bivariate normal distribution | |
| independent r.v.s', moment generating function technique, 5. Distributions of functions of random variables—3: functions of normal r.v.s', 6. Limiting Theorems—1:Some theorems of limiting distributions, 6. Limiting Theorems—2:Law of Large Number and Central Limiting Theorem. | 13 | | |
| normal r.v.s', 6. Limiting Theorems-1:Some theorems of limiting distributions, 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 14 | independent r.v.s', moment generating function technique, | |
| 6. Limiting Theorems-2:Law of Large Number and Central Limiting Theorem. | 15 | | |
| Theorem. | 16 | 6. Limiting Theorems-1:Some theorems of limiting distributions, | |
| 18 期末考試週 Final Exam | 17 | | |
| | 18 | 期末考試週 Final Exam | |

| 教學策略 Teaching Strategies |
|---|
| ✓ 課堂講授 Lecture |
| 其他Miscellaneous: |
| 教 學 創 新 自 評 Teaching Self-Evaluation |
| 創新教學(Innovative Teaching) |
| 問題導向學習(PBL) ■ 團體合作學習(TBL) ■ 解決導向學習(SBL) |
| 翻轉教室 Flipped Classroom |
| 社會責任(Social Responsibility) |
| □ 在地實踐Community Practice □ 產學合作 Industy-Academia Cooperation |
| 跨域合作(Transdisciplinary Projects) |
| ■ 跨界教學Transdisciplinary Teaching ■ 跨院系教學Inter-collegiate Teaching |
| 業師合授 Courses Co-taught with Industry Practitioners |
| 其它 other: |
| |

| 學期成績計算及多元評量方式 Grading & Assessments | | | | | | | | | |
|-------------------------------------|------------|----------|----------|----------|----------|----------|----------|----------|------------------------|
| 配分項目 配分比例 多元評量方式 Assessments | | | | | | | | | |
| Items | Percentage | 測驗 會考 | 實作 觀察 | 口頭 發表 | 專題 研究 | 創作 展演 | 卷宗 評量 | 證照 檢定 | 其他 |
| 平時成績 General Performance | 5% | | | | | | | | 配分比例依左列百分比為原則,必要時略作調整。 |
| 期中考成績 Midterm Exam | 35% | | | | | | | | |
| 期末考成績 Final Exam | 40% | | | | | | | | |
| 作業成績 Homework and/or Assignments | 20% | | | | | | | | And Quizess |
| 其他 Miscellaneous | | | | | | | | | |

評量方式補充說明

Grading & Assessments Supplemental instructions

教科書與參考書目(書名、作者、書局、代理商、說明)

Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)

Probability and Statistical Inference. Hogg and Tanis (2014), 8th Edition, Prentice-Hall (Text Book. earlier versions borrowable at AM office Library)

課程教材網址(教師個人網址請列在本校內之網址)

Teaching Aids & Teacher's Website (Personal website can be listed here.)

TBA

其他補充說明(Supplemental instructions)