

EE1080/AI1110/EE2102 Probability and Random Processes

Batch 1

Updated: 5 January, 2026

1 Course Platform

We will use google classroom to post homework problems, lecture notes, announcements and discussions. You can enroll using the join code: **3tdv4gst**

2 Time and Venue

The classes will be held every Mon: 12-1pm, Tues: 9-10am and Fri: 11am-12pm at LHC-12
Office hours: Tuesday: 1-2pm

3 Course Overview

1. Basics of Probability
 - probability model, axioms of probability, conditional probability, basics of counting
2. Random Variables
 - discrete and continuous random variables, cdf, expectation, independence, conditional expectation, functions of random variables etc, probabilistic method
3. Concentration Inequalities and Limit Theorems
 - markov type inequalities, convergence of random variables and limit theorems.
4. Inference: estimation with least error with and without prior
5. Gaussian Random Vectors

4 Grading

1. Bi-Weekly Quizzes: 45%
 - worst two will be ignored, rest will be given equal weightage
2. Exams: 45%
 - There will be two exams, one mid semester and one towards the end.
3. Programming Assignments: 10%
 - There will be two programming assignments.
4. Homework: You will be provided practice sheets bi-weekly. They need not be submitted.

5 Expectation from the Student

- Students are expected to attend and participate in all the lectures, quizzes and exams
- Solve all the homework problems on your own
- Do not engage in any unfair academic practices.

6 References

- Introduction to Probability by Bertsekas, Tsitsiklis
- Probability, Random Variables and Stochastic Processes by Papoulis and Pillai
- Introduction to probability for data science by Stanley H. Chan
- First course on probability by Sheldon M. Ross
- List will be updated as the course progresses

7 Teaching Team

- Instructor: Myna Vajha
- TAs: