Title Probability and stochastic methods	Code 1018011110103400048
Field Electronics and Telecommunications	Year / Semester
Specialty	Course
-	core
Hours	Number of credits
Lectures: 2 Classes: 1 Laboratory: - Projects / seminars: -	4
	Language
	polish

## Lecturer:

dr. K. Łybacka e-mail: lybacka@math.put.poznan.pl dr Maria Iwińska tel. (0-61) 6652349 e-mail: miwinska@math.put.poznan.pl

# Faculty:

Faculty of Electronics and Telecommunications ul. Piotrowo 3A 60-965 Poznań tel. (061) 665-2293, fax. (061) 665-2572 e-mail: office\_det@put.poznan.pl

### Status of the course in the study program:

Obligatory course, Faculty of Electronics and Telecommunications, field Electronics and Telecommunications.

#### Assumptions and objectives of the course:

The student should know basic problems relating to probability and random processes.

#### Contents of the course (course description):

Events and probability. One-, two- and n-dimensional random variables. Functions of one random variable. Characteristic function. Definition of random processs. Classification of random processes. Mean , auto- and cross-covariance.

## Introductory courses and the required pre-knowledge:

Basic knowledge of mathematical analysis and theory of sets.

#### Courses form and teaching methods:

Lectures and exercises.

## Form and terms of complete the course - requirements and assessment methods: Written tests.

#### **Basic Bibliography:**

Additional Bibliography: