EPCE Random Variable and Stochastic Process

1. Objective

In general, class will be progressed in the matlab simulation so that

* Run the data handling, i.e, download and save it
* Based on the theory, analyze the probabilistic characteristics of the data
* Learn how to handle random variables
* Learn some advanced filtering and prediction
* Machine learning for dynamic system

1. Textbook

* “Statistics and Machine Learning Toolbox” , matlab toolbox

1. Lecture / Tutorials

* Lecture : sat. 08:30 ~ 10:30
* HA : submit and be graded as a team (at most 4 members)

1. Course materials : https://github.com/snkim0701/2022\_EXT\_stochastic
2. Prerequisite

* :Linear algebra (SVD, Basis in function space)
* Calculus : Vector derivatives
* Probability : Gaussian R.V.

1. Prof:

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