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△ 到之去茲上國

| | | ②图至身 | 文華大學 | | | | |
|---|-----------------------------|--|------|---------------------------------|-------|---|--|
| | 教导 | 學計劃表 | Sy11 | abus | | | |
| 課程名稱(中文) Course Name in Chinese | 高等機率論 | | | 學年/學期 Academic Year/Semester | | 112/2 | |
| 課程名稱(英文) Course Name in English | Advanced Probability Theory | | | | | | |
| 科目代碼 Course Code | AM70900 | 系級 Department 博士 Course-Offering & Year Department | | 原 | 應用數學系 | | |
| 修別 Type | 選修 Elective | | | | | | |
| 授課教師 Instructor | /王家禮 | | | | | | |
| 先修課程 Prerequisite | | | | | | | |
| 課程描述 Course Description | | | | | | | |
| This course is a graduate course in probability theory for students who have taken elementary probability and advance calculus. Random variables and probability are re-visited in the framework of measure theory and algebra space. This framework puts the whole field of probability and statistics on a mathematical rigorous foundation | | | | | | | |
| 課程目標 Course Objectives | | | | | | | |
| 建立以測度論為基礎的機率學架構 並建立重要收斂定理 Measure theory based probability theory with major limit theorems. | | | | | | | |
| 課程目標與系專業能力和關性 系專業能力 Correlation between Course Objectives Basic Learning Outcomes and Dept.'s Education Objectives | | | | | | 力相關性 relation between urse Objectives and Dept.'s Education | |

| | | 課程目標與系專業能 |
|----|--|---------------------|
| | | 力相關性 |
| | 糸專業能力 | Correlation between |
| | | Course Objectives |
| | Basic Learning Outcomes | and Dept.'s |
| | | Education |
| | | Objectives |
| A | 具備專業知識及邏輯推理能力。Have well-founded expertise and be capable of logical | |
| 11 | reasoning. | • |
| | 具備學習其它學科的能力,以期能邁向跨領域研究。 | |
| В | Be able to study other fields of science so as to conduct interdisciplinary research | |
| | in the future. | |
| С | 具備獨立思考與解決問題的能力。 | |
| | Be capable of independent thinking and have the problem-solving skills. | |

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 | Review of basic measure theory | |
| 2 | Probability space | |
| 3 | Probability space | |
| 4 | Random variable | |
| 5 | Random variable | |
| 6 | Expected value | |
| 7 | Different modes of convergence | |

| 8 | Different modes of convergence | | | | | | |
|---|---|--|--|--|--|--|--|
| 9 | 期中考試週 Midterm Exam | | | | | | |
| 10 | Law of large numbers | | | | | | |
| 11 | Law of large numbers | | | | | | |
| 12 | Central limit theorem | | | | | | |
| 13 | Conditional probability and Expectation | | | | | | |
| 14 | Conditional probability and Expectation | | | | | | |
| 15 | Martingales | | | | | | |
| 16 | Martingales | | | | | | |
| 17 | Probability inequality | | | | | | |
| 18 | 期末考試週 Final Exam | | | | | | |
| | 教學策略 Teaching Strategies | | | | | | |
| | 授 Lecture | | | | | | |
| | 教 學 創 新 自 評 Teaching Self-Evaluation | | | | | | |
| 創新教學(| Innovative Teaching) | | | | | | |
| 問題導口 | 向學習(PBL) ■ 團體合作學習(TBL) 解決導向學習(SBL) | | | | | | |
| 翻轉教室 Flipped Classroom 磨課師 Moocs | | | | | | | |
| 社會責任(Social Responsibility) | | | | | | | |
| 在地實踐Community Practice | | | | | | | |
| 跨域合作(Transdisciplinary Projects) | | | | | | | |
| ■ 跨界教學Transdisciplinary Teaching ■ 跨院系教學Inter-collegiate Teaching | | | | | | | |
| 業師合 | 爱 Courses Co-taught with Industry Practitioners | | | | | | |
| 其它 other | r: | | | | | | |

| 學期成績計算及多元評量方式 Grading & Assessments | | | | | | | | | |
|-------------------------------------|--------------------|---|----|----|----|----|----|----|----|
| 配分項目 | 配分比例 Percentage | 多元評量方式 Assessments 測驗 實作 口頭 專題 創作 卷宗 證照 | | | | | | | |
| Items | | 會考 | 觀察 | 發表 | 研究 | 展演 | 評量 | 檢定 | 其他 |
| 平時成績 General Performance | | | | | | | | | |
| 期中考成績 Midterm Exam | 30% | | | | | | | | |
| 期末考成績 Final Exam | 30% | | | | | | | | |
| 作業成績 Homework and/or Assignments | 40% | | | | | | | | |
| 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.)

Lecture Notes

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

A Second Course in Probability, S. M. Ross, E. A. Pekoz

課程教材網址(含線上教學資訊,教師個人網址請列位於本校內之網址)
Teaching Aids & Teacher's Website(Including online teaching information.
Personal website can be listed here.)

其他補充說明(Supplemental instructions)