Electrical and Computer Engineering
ELECENG 3TQ3
Advanced Probability and Random Processes
Fall 2025

McMaster University
ENGINEERING

Instructor Information

Timothy Field
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Office Hours:
Mondays 12:30-14:00
or by appointment (in person or on Teams)

TA Information

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Teaching Assistants

Names, contact information, and office hours are also provided on the course website.

Class Times

Lecture: Tu / Th / Fr 11:30AM - 12:20PM

Tutorial: Mo 12:30PM - 1:20PM

Course Dates: 09/02/2025 - 12/04/2025
Units: 3.00
Course Delivery Mode: In Person
Course Description: Probability theory; random variables; expectations; random processes; autocorrelation; power spectral densities. Three lectures, one tutorial; first term Prerequisite(s): MATH 2Z03 Antirequisite(s): COMMERCE 2QA3, ELECENG 3TQ4

Pre-Requisite(s) and Anti-Requisite(s)

Prerequisite(s): Registration in any Computer Engineering or Electrical Engineering Program, MATH 2P04 or MATH 2Z03

Antirequisite(s): COMMERCE 2QA3

Instructor-Specific Course Information

All aspects of course content will be posted on *Avenue to Learn*, including lecture and tutorial notes. Attendance at lectures and tutorials is essential for success in the course. Communications regarding course logistics will be made on MS Teams as necessary.

Meeting Details

Meetings will be held on MS Teams as appropriate.

Important Links

- Mosaic
- Avenue to Learn
- Student Accessibility Services - Accommodations
- McMaster University Library
- eReserves

Graduate Attributes

The Canadian Engineering Accreditation Board (CEAB) is a division of Engineers Canada and is responsible for accrediting undergraduate engineering programs across Canada. Accreditation by the CEAB ensures that the engineering programs meet a national standard of quality and cover essential educational requirements. Graduate Attributes are a set of qualities and skills that the CEAB expects engineering graduates to possess. These attributes are a benchmark for the learning outcomes of accredited engineering programs. This section lists the Graduate Attribute Indicators associated with the Learning Outcomes in this course.

Attributes	**Indicators**		**Learning Outcome**
	Number	**Description**	
Knowledge Base for Engineering	1.1	Competence in Mathematics	[1-5]
Problem Analysis	2.1	Identifies and states reasonable assumptions and suitable engineering fundamentals, before proposing a solution path to a problem	[1-5]

Attributes	Indicators		Learning Outcome
	Number	Description	
Problem Analysis	2.2	Proposes problem solutions supported by substantiated reasoning, recognizing the limitations of the solutions	[3-5]
Investigation	3.1	Selects appropriately from relevant knowledge base to plan appropriate data collection methods and analysis strategies	[3]
Investigation	3.2	Synthesizes the results of an investigation to reach valid conclusions	[4-5]

Course Learning Objectives

- [0] By the end of this course, students should be adept in terms of the following:
- [1] Use of Bayes' theorem in simple problems, including parameter estimation
- [2] Use of probability density functions for continuous random variables, in the single and multi-variable case. Ability to extract marginal distributions and distributions of functions of multiple variables
- [3] Apply statistical measures to data including sample mean, variance and standard deviation, and quantify the effect of additional data
- [4] Calculation of the moment generating function, and its application to statistical properties of random sums in modelling data streams
- [5] Understand the relationship between autocorrelation and spectrum of a random process, and apply these concepts in the design of linear time invariant filters

CEAB Graduate Attributes (GAs)

The CEAB Graduate Attributes (GAs) defined in this section are measured throughout the course and form part of the Department's continuous improvement process. They are a key component of the accreditation process for the program and will not be taken into consideration in determining a student's actual grade in the course. For more information on accreditation, please ask your instructor or visit: http://www.engineerscanada.ca

Attributes	Indicators		Measurement Method(s)
	Number	Description	
Knowledge Base for Engineering	1.1	Competence in Mathematics	Midterm / final exam
Problem Analysis	2.1	Identifies and states reasonable assumptions and suitable engineering fundamentals, before proposing a solution path to a problem	Assignments
Problem Analysis	2.2	Proposes problem solutions supported by substantiated reasoning, recognizing the limitations of the solutions	Assignments / tests
Investigation	3.1	Selects appropriately from relevant knowledge base to plan appropriate data collection methods and analysis strategies	Assignments
Investigation	3.2	Synthesizes the results of an investigation to reach valid conclusions	Tests

Assumed Knowledge

Multi-variable calculus; some familiarity with discrete mathematics and basic concepts in probability

Required Materials and Texts

Please sign in with your MacID here to view your booklist

Probability and Stochastic Processes: A Friendly Introduction for Electrical and Computer Engineers
ISBN: 1118324560, 9781118324561
Authors: Roy D.Yates & David.J. Goodman
Publisher: John Wiley & Sons
Publication Date: 2014
Edition: 3rd
2nd edition is also acceptable

Class Format

In Person

In-person attendance is required for this course.

Course Schedule

A weekly breakdown of the course schedule

Week	Topic	Assessment
1	Set theory & probability; Axioms of probability; Independence	assignment / midterm / final
2	Bayes' theorem; Counting methods and independent trials - binomial distribution; Probability mass functions: Poisson, Geometric, Pascal	assignment / midterm / final
3	Cumulative Distribution Function (CDF); Averages; Functions of a random variable	assignment / midterm / final

Week	Topic	Assessment
4	Variance; Probability density functions (PDF); Expected values / functions of a random variable	assignment / midterm / final
5	Families (exponential); Delta functions; Generating samples with given distribution / converse (CDF)	assignment / midterm / final
Midterm Break		
6	Mixed RVs; Marginals; Independence - geometry	assignment / midterm / final
7	Functions of two random variables; Expected values; Correlation	assignment / midterm / final
8	Expectation of sum; PDF of sum; Correlation and random vectors	assignment / midterm / final
9	Sum of random variables; Moment generating function; Random sums	assignment / midterm / final
10	Poisson process; Gaussian processes	assignment / midterm / final
11	Expected value, correlation and stationarity	assignment / midterm / final
12	Filtering and spectral properties; Wiener-Khintchine theorem	assignment / midterm / final
13	Review	-

Course Overview

The course provides a basic foundation in the understanding of set theory, concepts of randomness, chance and probability for discrete and continuous type events, and the skills necessary to formulate and manipulate mathematical expressions describing such events. Systems evolving in time as a sequence of random events constitute random processes, which abound in the physical world. The course illustrates how to apply probabilistic techniques to investigate these processes in a variety of simple engineering type problems.

Overview of Topics:

Probability and set theory, discrete and continuous random variables, pairs of random variables, random vectors, sums of random variables, statistical estimation of a random variable; stochastic processes: the Poisson process, stationarity; Gaussian processes; random signal processing: autocorrelation, filtering of random processes, power spectral densities, Wiener-Khintchine theorem.

Readings listed in the table below are from the required text.

Week	Topic	Readings
1	Set theory & probability Axioms of probability Independence	Ch. 1
2	Bayes' theorem Counting methods and independent trials - binomial distribution Probability mass functions: Poisson, Geometric, Pascal	Ch. 1-2
3	Cumulative Distribution Function (CDF) Averages	Ch. 2-3

	Functions of a random variable	
4	Variance Probability density functions (PDF) Expected values / functions of a random variable	Ch. 3
5	Families (exponential) Delta functions Generating samples with given distribution / converse (CDF)	Ch. 3
6	Mixed RVs Marginals Independence - geometry	Ch. 3 / notes
7	Functions of two random variables Expected values Correlation	Ch. 4-5
8	Expectation of sum, PDF of sum Correlation and random vectors	Ch. 6
9	Sum of random variables Moment generating function Random sums	Ch. 6
10	Poisson process, Gaussian processes	Ch. 10
11	Expected value, correlation and stationarity	Ch. 10-11
12	Filtering and spectral properties, Wiener-Khintchine theorem	Ch. 11
13	Review	-

Course Evaluation

Component	Weight
Assignments (3)	25 %
Mid-term Exam (1)	25 %
Final Exam	50 %
Total	100 %

Course Evaluation Details

Grading and Evaluation Policies

- There are three (3) assignments, one (1) mid-term exam, and one (1) final exam to be evaluated in this course.
- All grades are final unless error(s) in marking is proven.
- No make-up/deferred mid-term exam
- MSAF transfers the weight of a missed mid-term exam to that of the final exam.
- The deferred final exam may be oral, depending on the number of students examined.

Undergraduate Grading Scale

The McMaster 12 Point Grading Scale

Grade	Equivalent Grade Point	Equivalent Percentages
A+	12	90-100
A	11	85-89
A-	10	80-84
B+	9	77-79

Grade	Equivalent Grade Point	Equivalent Percentages
B	8	73-76
B-	7	70-72
C+	6	67-69
C	5	63-66
C-	4	60-62
D+	3	57-59
D	2	53-56
D-	1	50-52
F	0	0-49

Graduate Grading Scale

Graduate Student Grading Scale (Except for MBA and Master of Finance)

Grade	Points	Equivalent Percentage	Pass/Fail
A+	12	90-100	P+
A	11	85-89	P
A-	10	80-84	
B+	9	77-79	
B	8	73-76	
B-	7	70-72	
F	0	69 and under	F

MBA and Master of Finance Grading Scale

Grade	Points	Equivalent Percentage	Pass/Fail
A+	12	90-100	P+
A	11	85-89	P
A-	10	80-84	
B+	9	75-79	
B	8	70-74	
B-	7	60-69	
F	0	59 and under	F

Absences, Missed Work, Illness

University policy on MSAF will be applied; in case of missed assignments due extra time will be granted for completion.

Course Modification

At certain points in the course it may make good sense to modify the schedule. The instructor may modify elements of the course and will notify students accordingly (in class, on the course website).

Generative AI: Use Prohibited

Students are not permitted to use generative AI in this course. In alignment with McMaster academic integrity policy, it "shall be an offence knowingly to … submit academic work for assessment that was purchased or acquired from another source". This includes work created by generative AI tools. Also state in the policy is the following, "Contract Cheating is the act of "outsourcing of student work to third parties" (Lancaster & Clarke, 2016, p. 639) with or without payment." Using Generative AI tools is a form of contract cheating. Charges of academic dishonesty will be brought forward to the Office of Academic Integrity.

APPROVED ADVISORY STATEMENTS

Academic Integrity

You are expected to exhibit honesty and use ethical behaviour in all aspects of the learning process. Academic credentials you earn are rooted in principles of honesty and academic integrity. **It is your responsibility to understand what constitutes academic dishonesty.**

Academic dishonesty is to knowingly act or fail to act in a way that results or could result in unearned academic credit or advantage. This behaviour can result in serious consequences, e.g. the grade of zero on an assignment, loss of credit with a notation on the transcript (notation reads: "Grade of F assigned for academic dishonesty"), and/or suspension or expulsion from the university. For information on the various types of academic dishonesty please refer to the Academic Integrity Policy, located at https://secretariat.mcmaster.ca/university-policies-proceduresguidelines/

The following illustrates only three forms of academic dishonesty:

- plagiarism, e.g. the submission of work that is not one's own or for which other credit has been obtained.
- improper collaboration in group work.
- copying or using unauthorized aids in tests and examinations.

Courses with an On-line Element

Some courses may use on-line elements (e.g. e-mail, Avenue to Learn, LearnLink, web pages, capa, Moodle, ThinkingCap, etc.). Students should be aware that, when they access the electronic components of a course using these elements, private information such as first and last names, user names for the McMaster e-mail accounts, and program affiliation may become apparent to all other students in the same course. The available information is dependent on the technology used. Continuation in a course that uses on-line elements will be deemed consent to this disclosure. If you have any questions or concerns about such disclosure please discuss this with the course instructor.

Online Proctoring

Some courses may use online proctoring software for tests and exams. This software may require students to turn on their video camera, present identification, monitor and record their computer activities, and/or lock/restrict their browser or other applications/software during tests or exams. This software may be required to be installed before the test/exam begins.

Conduct Expectations

As a McMaster student, you have the right to experience, and the responsibility to demonstrate, respectful and dignified interactions within all of our living, learning and working communities. These expectations are described in the Code of Student Rights & Responsibilities (the "Code"). All students share the responsibility of maintaining a

positive environment for the academic and personal growth of all McMaster community members, **whether in person or online.**

It is essential that students be mindful of their interactions online, as the Code remains in effect in virtual learning environments. The Code applies to any interactions that adversely affect, disrupt, or interfere with reasonable participation in University activities. Student disruptions or behaviours that interfere with university functions on online platforms (e.g. use of Avenue 2 Learn, WebEx or Zoom for delivery), will be taken very seriously and will be investigated. Outcomes may include restriction or removal of the involved students' access to these platforms.

Equity, Diversity, and Inclusion

The Faculty of Engineering is committed to creating an environment in which students of all genders, cultures, ethnicities, races, sexual orientations, abilities, and socioeconomic backgrounds have equal access to education and are welcomed and treated fairly. If you have any concerns regarding inclusion in our Faculty, in particular if you or one of your peers is experiencing harassment or discrimination, you are encouraged to contact the Chair, Associate Undergraduate Chair, Academic Advisor or to contact the Equity and Inclusion Office.

Academic Accommodation of Students with Disabilities

Students with disabilities who require academic accommodation must contact Student Accessibility Services (SAS) at 905-525-9140 ext. 28652 or sas@mcmaster.ca to make arrangements with a Program Coordinator. For further information, consult McMaster University's Academic Accommodation of Students with Disabilities policy.

Academic Advising

For any academic inquires please reach out to the Office of the Associate Dean (Academic) in Engineering located in JHE-Hatch 301.

Details on academic supports and contact information are available from:

https://www.eng.mcmaster.ca/programs/academic-advising

Requests for Relief for Missed Academic Term Work

In the event of an absence for medical or other reasons, students should review and follow the Policy on Requests for Relief for Missed Academic Term Work.

Academic Accommodation for Religious, Indigenous, or Spiritual Observances (RISO)

Students requiring academic accommodation based on religious, indigenous or spiritual observances should follow the procedures set out in the RISO policy. Students should submit their request to their Faculty Office ***normally within 10 working days*** of the beginning of term in which they anticipate a need for accommodation or to the Registrar's Office prior to their examinations. Students should also contact their instructors as soon as possible to make alternative arrangements for classes, assignments, and tests.

Copyright and Recording

Students are advised that lectures, demonstrations, performances, and any other course material provided by an instructor include copyright protected works. The Copyright Act and copyright law protect every original literary, dramatic, musical and artistic work, **including lectures** by University instructors.

The recording of lectures, tutorials, or other methods of instruction may occur during a course. Recording may be done by either the instructor for the purpose of authorized distribution, or by a student for the purpose of personal study. Students should be aware that their voice and/or image may be recorded by others during the class. Please speak with the instructor if this is a concern for you.

Extreme Circumstances

The University reserves the right to change the dates and deadlines for any or all courses in extreme circumstances (e.g., severe weather, labour disruptions, etc.). Changes will be communicated through regular McMaster communication channels, such as McMaster Daily News, Avenue to Learn and/or McMaster email.

Electrical and Computer Engineering Lab Safety

Information for Laboratory Safety and Important Contacts

This document provides important information for the healthy and safe operation of ECE instructional laboratories. This document is required reading for all laboratory supervisors, instructors, researchers, staff, and students working in or managing instructional laboratories in ECE. It is expected that revisions and updates to this document will be done continually. A McMaster University lab manual is also available to read in every laboratory and online: https://hr.mcmaster.ca/app/uploads/2019/07/2019-McMaster-Lab-Manual.pdf

General Health and Safety Principles

Good laboratory practice requires that every laboratory worker and supervisor observe the following whether conducting lab work at school or at home:

1. 1. Food and beverages are not permitted in the instructional laboratories.
2. 2. A Laboratory Information Sheet on each lab door identifying potential hazards and emergency contact names should be known.
3. 3. Laboratory equipment should only be used for its designed purpose.
4. 4. Proper and safe use of lab equipment should be known before using it.
5. 5. The course TA leading the lab should be informed of any unsafe condition.
6. 6. The location and correct use of all available safety equipment should be known.
7. 7. Potential hazards and appropriate safety precautions should be determined, and sufficiency of existing safety equipment should be confirmed before beginning new operations.
8. 8. Proper waste disposal procedures should be followed.

9. 9. Personal ergonomics should be practiced when conducting lab work. https://bit.ly/3fOE71E
10. 10. Current University health and safety issues, and protocols should be known. https://hr.mcmaster.ca/resources/covid19/workplace-health-and-safety-guidance-during-covid-19/

Location of Safety Equipment

Fire Extinguisher

On walls in halls outside of labs

First Aid Kit

ITB A111, or dial “88” after 4:30 p.m.

Telephone

On the wall of every lab near the door

Fire Alarm Pulls

Near all building exit doors on all floors

Who To Contact

Emergency Medical/Security:	On McMaster University Campus, call Security at extension 88 or 905-522-4135 from a cell phone.
Non-Emergency Accident or Incident:	Immediately inform the TA on duty or Course Instructor.
University Security (Enquiries/Non-Emergency):	Dial 24281 on a McMaster phone or dial 905-525-9140 ext. 24281 from a cell phone.
See TA or Instructor:	For problems with heat, ventilation, fire extinguishers, or immediate repairs.

Environmental & Occupational Health Support Services (EOHSS):	For health and safety questions dial 24352 on a McMaster phone or dial 905-525-9140 ext. 24352 from a cell phone.

In Case of a Fire (On Campus Dial 88)

When calling to report a fire, give name, exact location, and building.

1. 1. Immediately vacate the building via the nearest Exit Route. Do not use elevators!
2. 2. Everyone is responsible for knowing the location of the nearest fire extinguisher, the fire alarm, and the nearest fire escape.
3. 3. The safety of all people in the vicinity of a fire is of foremost importance. But do not endanger yourself!
4. 4. In the event of a fire in your work area shout “Fire!" and pull the nearest fire alarm.
5. 5. Do not attempt to extinguish a fire unless you are confident it can be done in a prompt and safe manner utilizing a hand-held fire extinguisher. Use the appropriate fire extinguisher for the specific type of fire. Most labs are equipped with Class A, B, and C extinguishers. Do not attempt to extinguish Class D fires which involve combustible metals such as magnesium, titanium, sodium, potassium, zirconium, lithium, and any other finely divided metals which are oxidizable. Use a fire sand bucket for Class D fires.
6. 6. Do not attempt to fight a major fire on your own.
7. 7. If possible, make sure the room is evacuated; close but do not lock the door and safely exit the building.

Clothing on Fire

Do not use a fire extinguisher on people.

1. 1. Douse with water from safety shower immediately or
2. 2. Roll on floor and scream for help or
3. 3. Wrap with fire blanket to smother flame (a coat or other non-flammable fiber may be used if blanket is unavailable). Do not wrap a standing person; rather, lay the

victim down to extinguish the fire. The blanket should be removed once the fire is out to disperse the heat.

Equipment Failure or Hazard

Failure of equipment may be indicative of a safety hazard - You must report all incidents.

Should you observe excessive heat, excessive noise, damage, and/or abnormal behaviour of the lab equipment:

1. 1. Immediately discontinue use of the equipment.
2. 2. In power labs, press wall-mounted emergency shut-off button.
3. 3. Inform your TA of the problem.
4. 4. Wait for further instructions from your TA.
5. 5. TA must file an incident report.

Protocol For Safe Laboratory Practice

In general, leave equipment in a safe state when you finish with it. When in doubt, consult the course TA.

Defined Roles

Defined Roles

Role	Instruction	
TA	The first point of contact for lab supervision	
ECE Lab Supervisor	Steve Spencer- ITB 147	spencers@mcmaster.ca
ECE Chair	Shahram Shirani - A111/B	shirani@mcmaster.ca
ECE Administrator	Shelby Gaudrault- ITB A111/A	gaudraus@mcmaster.ca
ECE Course Instructor	Please contact your specific course instructor directly	