

## NPTEL Video Lecture Topic List - Created by LinuXpert Systems, Chennai

NPTEL Video Course - Electrical Engineering - Probability Foundation for Electrical Engineers

Subject Co-ordinator - Dr. Krishna Jagannathan

Co-ordinating Institute - IIT - Madras

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

- Lecture 1 - Introduction
- Lecture 2 - Cardinality
- Lecture 3 - Countability
- Lecture 4 - Uncountable sets - 1
- Lecture 5 - Uncountable sets - 2
- Lecture 6 - Probability spaces - Introduction
- Lecture 7 - Probability spaces - Algebra
- Lecture 8 - Probability spaces -  $\sigma$ -algebra
- Lecture 9 - Probability spaces - Measurable space
- Lecture 10 - Properties of probability measures
- Lecture 11 - Continuity of probability measure
- Lecture 12 - Discrete probability space - finite and countably infinite sample space
- Lecture 13 - Discrete probability space - Uncountable sample space
- Lecture 14 - Generated  $\sigma$ -algebra, Borel Sets
- Lecture 15 - Borel sets
- Lecture 16 - Uniform probability measure on Borel sets-Lebesgue measure
- Lecture 17 - Carathéodory's extension theorem
- Lecture 18 - Lebesgue measure (Continued...)
- Lecture 19 - Infinite coin toss model
- Lecture 20 - Infinite coin toss model (Continued...)
- Lecture 21 - Conditional probability
- Lecture 22 - Properties of conditional probability
- Lecture 23 - Independence of events
- Lecture 24 - Independence of  $\sigma$ -algebras
- Lecture 25 - Borel-Cantelli Lemma - 1
- Lecture 26 - Borel-Cantelli Lemma - 2
- Lecture 27 - Random Variables
- Lecture 28 - Random Variables (Continued...)
- Lecture 29 - Cumulative Distribution Function

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- Lecture 30 - Properties of CDF
- Lecture 31 - Types of Random Variables
- Lecture 32 - Examples of Random Variables
- Lecture 33 - Continuous Random Variables - 1
- Lecture 34 - Examples of Continuous Random Variables - 1
- Lecture 35 - Continuous Random Variables - 2, Examples of Continuous Random Variables - 2
- Lecture 36 - Singular Random Variables
- Lecture 37 - Several Random Variables - 1
- Lecture 38 - Several Random Variables - 2
- Lecture 39 - Independent Random Variables - 1
- Lecture 40 - Independent Random Variables - 2
- Lecture 41 - Conditional PMF, Jointly Continuous Random Variables - 1
- Lecture 42 - Jointly Continuous Random Variables - 2
- Lecture 43 - Jointly Continuous Random Variables - 3
- Lecture 44 - Conditional CDF
- Lecture 45 - Transformation of Random Variables - 1
- Lecture 46 - Transformation of Random Variables - 2; Independent Random Variables
- Lecture 47 - Sums of Discrete Random Variables
- Lecture 48 - Sums of Jointly Continuous Random Variables
- Lecture 49 - Sums of Random Number of Random Variables
- Lecture 50 - General Transformations of Random Variables
- Lecture 51 - Jacobian Formula
- Lecture 52 - Examples Illustrating the use of Jacobian Formula
- Lecture 53 - Introduction Integral and Expectation
- Lecture 54 - Definition of the Abstract Integral
- Lecture 55 - Simple Functions
- Lecture 56 - Computing Expectation using Simple Functions, Properties of Integrals
- Lecture 57 - Properties of Integrals (Continued....)
- Lecture 58 - Inclusion Exclusion Formula using Indicator RVs and Expectation
- Lecture 59 - Monotone Convergence Theorem - 1
- Lecture 60 - Monotone Convergence Theorem - 2
- Lecture 61 - Expectation of a Discrete Random Variable
- Lecture 62 - Examples of Expectation of Discrete Random Variables
- Lecture 63 - Expectation of Function of Random Variable
- Lecture 64 - Some Examples of Computing Expectation
- Lecture 65 - Fatou's Lemma
- Lecture 66 - Dominated Convergence Theorem
- Lecture 67 - Variance
- Lecture 68 - Covariance

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- Lecture 69 - Covariance Correlation Coefficient - 1
- Lecture 70 - Covariance Correlation Coefficient - 2
- Lecture 71 - Conditional Expectation
- Lecture 72 - Properties of Conditional Expectation
- Lecture 73 - MMSE Estimator
- Lecture 74 - Transforms
- Lecture 75 - Moment Generating Function - 1
- Lecture 76 - Moment Generating Function - 2
- Lecture 77 - Characteristic Function - 1
- Lecture 78 - Characteristic Function - 2
- Lecture 79 - Characteristic Function - 3
- Lecture 80 - Characteristic Function - 4
- Lecture 81 - Concentration Inequalities - 1
- Lecture 82 - Concentration Inequalities - 2
- Lecture 83 - Convergence of Random Variables - 1
- Lecture 84 - Convergence of Random Variables - 2
- Lecture 85 - Convergence of Random Variables - 3
- Lecture 86 - Convergence of Random Variables - 4
- Lecture 87 - Convergence of Random Variables - 5
- Lecture 88 - Convergence of Random Variables - 6
- Lecture 89 - Convergence Of Characteristic Functions
- Lecture 90 - Limit Theorems
- Lecture 91 - The Law of Large Numbers - 1
- Lecture 92 - The Law of Large Numbers - 2
- Lecture 93 - The Central Limit Theorem - 1
- Lecture 94 - The Central Limit Theorem - 2
- Lecture 95 - A Brief Overview of Multivariate Gaussians - 1
- Lecture 96 - A Brief Overview of Multivariate Gaussians - 2