The following is a tentative schedule for ELEN 646, Fall 2004. Reading assignments and due dates for the seven homework sets are indicated.

1. **Review of basic probability:**
   Reading: Stark and Woods: Chapters 1-4 and Sections 5.1-5.2.
   Due: Tuesday, September 14

2. **Sequence of random variables:**
   Reading: Stark and Woods: Sections 6.1-6.3 and 6.6-6.7. Also, students who lack a solid real analysis background are required to read Sections 7-10 (pp. 24-48) in *Elementary Analysis: The Theory of Calculus*, by Kenneth Ross.
   Due: Tuesday, September 28

3. **Random vectors and minimum mean squared error estimation:**
   Reading: Stark and Woods: Sections 5.3-5.7 and 9.1.
   Due: Tuesday, October 12

4. **Random processes, including Poisson, Wiener, Markov and Martingale processes**
   Reading: Stark and Woods: Sections 7.1-7.4.
   Due: Tuesday, October 26

5. **Stationary random processes and spectral analysis:**
   Reading: Stark and Woods: Sections 7.5-7.7.
   Due: Tuesday, November 9

6. **Time-domain calculus – Differentiation and integration:**
   Due: Tuesday, November 23

7. **Kalman and Wiener filtering of random processes:**
   Reading: Stark and Woods: Sections 9.2-9.3.
   Due: Tuesday, December 7