AGU Graduate School of Engineering and Science Program



COURSE RECORD

Code	ECE515
Name	STATISTICAL ANALYSIS OF SIGNALS AND NETWORKS
Hour per week	3 (3+0)
Credit	3
ECTS	10
Level/Year	Graduate
Semester	Fall
Type	Elective
Location	-
Prerequisites	None
Special Conditions	No
Coordinator(s)	Assoc. Prof. Dr. Sergey Borisenok
Webpage	-
Content	Inter-disciplinary introduction to the basic methods of statistical mechanics and thermodynamics for the analysis of signals and networks; Experience of application of statistical mechanics approach to real life problems (engineering, natural sciences, social sciences). The course covers: I. Statistical analysis of signals: Basic concepts of statistical mechanics and statistical thermodynamics; single channel signals; multi-channel (vector) signals. II. Statistical analysis of networks: Statistical mechanics and thermodynamics of networks; phase transitions in networks; architecture (topology) of networks; control methods for network statistical analysis.
Objectives	 The purpose of this course is: to deepen the student understanding of the basic principles of statistical mechanics and thermodynamics analysis; to develop the student skills for practical analysis of one- and multichannel signals in different real-life applications; to develop the student skills for practical analysis of networks in different real-life applications; to improve the student computational skills for statistical mechanics analysis; to improve the student skills for their independent studies of original scientific literature.
Learning Outcomes	LO1. Learn the basic principles of statistical mechanics and thermodynamics analysis; LO2. Learn the analysis of one- and multi-channel signals with the methods of statistical mechanics and thermodynamics; LO3. Learn the analysis of networks with the methods of statistical mechanics and thermodynamics; LO4. Learn the computer tools for statistical mechanics analysis; LO5. Learn the examples of statistical analysis to real life problems (engineering, natural sciences, and social sciences).
Requirements	Basic knowledge of calculus.
Reading List	 M. Potters, W. Bialek, "Statistical mechanics and visual signal processing", Journal de Physique I, EDP Sciences, Vol. 4 (11), pp.1755-1775 (1994). D. Wang, "Application of statistical physics in time series analysis", Nanjing University (2007). W. Kinzel, "Statistical physics of neural networks", Computer Physics Communications, Vol. 121–122, pp. 86–93 (1999). J. Park and M. E. J. Newman, "Statistical mechanics of networks", Physical Review E, Vol. 70, p. 066117 (2004). Ch. H. Yeung, D. Saad, "Networking - A Statistical Physics Perspective", Journal of Physics A: Mathematical and Theoretical, Vol. 46, p. 103001 (2013).

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	• R. Albert, AL. Barabasi, "Statistical mechanics of complex networks", Reviews of Modern Physics, Vol. 74, p. 47 (2002).
Ethical Rules and	Cooperation vs. Cheating
Course Policy	• Grading will be based on individual performance. Students are expected to be aware of the difference between cooperation and cheating (if you cannot distinguish the difference, please ask for advice). Plagiarism
	 Definition: the practice of taking someone else's work or ideas and passing them off as one's own. Proper citing is suggested to avoid plagiarism.
	Latecomers
	• You are allowed to join the class maximum 10 minutes after the class starts.

LEARNING ACTIVITIES

Activities	Number	Weight (%)
Lecture	14	10%
Group Works	8	20%
Presentations	2	20%
Web Search	5	10%
Exams	2	40%
	Tota	l 100%

ASSESSMENT

Evaluation Criteria	Weight (%)
Quizzes	15%
Weekly Assignments and Homework	15%
Presentations	20%
Attendance/Participation	10%
Mıdterm Exam	20%
Final Exam	20%
	Total 100%

For a detailed description of grading policy and scale, please refer to the website https://goo.gl/HbPM2y section 28.

COURSE LOAD

Activity	Duration	Quantity	Work Load
	(hour)		(hour)
Lectures	1	14	14
In class activities	1	14	14
Group work	1	8	8
Pre-work for presentation	16	2	32
Presentation	6	2	12
Homework	8	2	16
Research (web, library)	4	16	64
Required readings	4	16	64
Pre-work for Midterm	32	1	32
Midterm	3	1	3
Pre-work for Final	36	1	36
Final	3	1	3
		General Sum	298

ECTS: 10 (Work Load/25-30)

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CONTRIBUTION TO PROGRAMME OUTCOMES*

	P01	PO2	P03	PO4	P05	P06
L01	4	3	2	3	2	3
L02	4	3	3	4	4	4
L03	4	3	3	4	4	4
L04	4	4	5	4	3	3
L05	5	5	4	5	5	5

^{*} Contribution Level: 0: None, 1: Very Low, 2: Low, 3: Medium, 4: High, 5: Very High

WEEKLY SCHEDULE

W	Topic	Outcomes
1	The course overview. Basic concepts and examples	L01
	Activity: Lecture, Web search	_
2	Brief introduction to statistical thermodynamics	L01
	Activity: Lecture, Web search	
3	Single channel signals and their statistical analysis	L02
	Activity: Lecture, group work	
4	Multi-channel (vector) signals and their statistical analysis	L02
	Activity: Lecture, group work	
5	Review of computer tools for statistical analysis of signals	LO4, L05
	Activity: Lecture, group work	
6	Real life applications of signal statistical analysis	LO4, L05
	Activity: Lecture Free Week activity, Web search, group work	
7	Summary for signals	L01, L02, L04,
	Activity: Presentations, midterm exam	L05
8	Basic concepts of networks	_ LO1, LO3
	Activity: Lecture, Web search	
9	Statistical mechanics and thermodynamics of networks	_ LO3
	Activity: Lecture, group work	
10	Phase transitions in networks	_ L03, L05
	Activity: Lecture, group work	
11	Architecture of networks and their statistical mechanics analysis	_ LO3
	Activity: Lecture, group work	
12	Review of computer tools for statistical analysis of networks	_ L03, L04
	Activity: Lecture, Web search	
13	Application of network statistical models to real life	_ L03, L05
	Activity: Lecture, group work	
14	Review of control methods for network statistical analysis	_ LO3, LO5
	Activity: Lecture, group work	
15	Perspectives of statistical mechanics approach for the real life applications	_ LO5
	Activity: Lecture, presentations	
16	Final Exam	_ LO1 – LO5
	Activity: Final exam	

Prepared by Assoc. Prof. Dr. Sergey Borisenok

Date 16/04/2018