

University of Colorado Boulder
SEN 5044
Statistical Estimation for Dynamical Systems
Fall 2020 Course Syllabus

General Information

Instructor: Prof. Nisar Ahmed (Nisar.Ahmed@colorado.edu)

Instructor Office Hours: via Zoom, **TBA**

Teaching Assistants:
Ofer Dagan (

Anticipated Course Schedule

Week(s)	Topic	Text Chaps.
1	Intro overview	–
1-3	Basic linear dynamical systems theory, discrete time systems	1.1-1.7
3-	Basic probability and stochastic process theory	2.1-2.7
-8	Least squares estimation, stochastic linear systems	3.1-3.7, 4.1-4.2
8-11	The Kalman filter (KF): basics, tuning, testing, generalizations	5.1-5.5, 6, 7
11-14	Nonlinear filters: Linearized KF and EKF	13.1,13.2
14-15	Unscented KF; advanced topics (if time)	8,

special topic extra lectures: for weeks 5-11, Prof. Ahmed will post

All exams will be take home and open-book/open-note. Students will have exactly one week to complete exams and may not collaborate with each other on exams in any way (C honor code applies).

Students will **not** require an exam proctor, but will submit all assignments and exams electronically for grading via Gradescope (see requirements on submission quality).

Students may opt to answer optional ‘Challenge Questions’ for extra credit, but extra credit will only be considered if all regular homework assignment questions are also completed (zero extra credit received otherwise). Students must submit their own work for challenge questions (no group submissions). Help from instructor/TAs will be more limited on these questions, and solutions may not always be posted for challenge questions.

Electronic assignment submission requirements: It is your responsibility to turn in legible and complete electronic submissions for homeworks, exams, and projects. If your assignment is not legible for grading, you will receive one and only one warning to resubmit your assignment. Repeated failure to comply with legibility requirements after the first warning will result in zero credit for that assignment.

Regrade policy: Requests for regrades on any assignment must be submitted **to the instructor in writing via e-mail within 2 weeks of the assignment being returned to the class** (no exceptions). E-mails must clearly articulate the specific reasons for the regrade request, although *entire* assignment will be regraded by instructor if request is granted, and thus there is no guarantee of receiving a higher grade (this includes scrutinization of time/date of original assignment submission).

Late submissions: Students are responsible for contacting and working out an alternative plan with the instructor for submitting homeworks, exams, projects, and any other assignments if these cannot be completed in time.

Penalties will be applied for unpermitted late submissions and are non-negotiable after the fact:

Homeworks lose 1 point if turned in past time deadline on due date, 1

status, political affiliation or political philosophy. For more information, see the policies on [classroom behavior](#) and [the Student Code of Conduct](#).

[Health Questionnaire and Illness Reporting Form](#) remotely. In this class, if you are sick or quarantined, Faculty: insert your procedure here for students to alert you about absence due to illness or quarantine. Because of FERPA student privacy laws, do not require students to state the nature of their illness when alerting you.

ACCOMMODATION FOR DISABILITIES If you qualify for accommodations because of a disability, please submit your accommodation letter from Disability Services to your faculty member in a timely manner so that your needs can be addressed. Disability Services determines accommodations based on documented disabilities in the academic environment. Information on requesting accommodations is located on the [Disability Services website](#). Contact Disability Services at 303-492-8671 or dsinfo@colorado.edu for further assistance. If you have a temporary medical condition, see [Temporary Medical Conditions](#) on the Disability Services website.

PREFERRED STUDENT NAME AND PRONOUNS Boulder recognizes that students' legal information doesn't always align with how they identify. Students may update their preferred names and pronouns via the student portal; those preferred names and pronouns are listed on instructors' class rosters. In the absence of such updates, the name that appears on the class roster is the student's legal name.

HONOR CODE All students enrolled in a University of Colorado Boulder course are responsible for knowing and adhering to the Honor Code. Violations of the policy may include: plagiarism, cheating, fabrication, lying, bribery, threat, unauthorized access to academic materials, clicker fraud, submitting the same or similar work in more than one course without permission from all course instructors involved, and aiding academic dishonesty. All incidents of academic misconduct will be reported to the Honor Code ([honor@colorado.edu](http://honor.colorado.edu)); 303-492-5550). Students found responsible for violating the academic integrity policy will be subject to nonacademic sanctions from the Honor Code as well as academic sanctions from the faculty member. Additional information regarding the Honor Code academic integrity policy can be found at the [Honor Code Office website](#).

SEXUAL MISCONDUCT, DISCRIMINATION, HARASSMENT AND/OR RELATED RETALIATION The University of Colorado Boulder (CU Boulder) is committed to fostering an inclusive and welcoming learning, working, and living environment. CU Boulder will not tolerate acts of sexual misconduct (harassment, exploitation, and assault), intimate partner violence (dating or domestic violence), stalking, or protected-class discrimination or harassment by members of our community. Individuals who believe they have been subject to misconduct or retaliatory actions for reporting a concern should contact the Office of Institutional Equity and Compliance (OIEC) at 303-492-2127 or cureport@colorado.edu. Information about the OIEC, university policies, [anonymous reporting](#), and the campus resources can be found on the [OIEC website](#).

Please know that faculty and instructors have a responsibility to inform OIEC when made aware of incidents of sexual misconduct, dating and domestic violence, stalking, discrimination, harassment and/or related retaliation, to ensure that individuals impacted receive information about options for reporting and support resources.

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