

COMPUTER ORIENTED STATISTICAL METHODS**B.Tech. II Year I Sem.**

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Pre-requisites: Mathematics courses of first year of study.**Course Objectives:** To learn

- The theory of Probability, Probability distributions of single and multiple random variables
- The sampling theory, testing of hypothesis and making statistical inferences
- Stochastic process and Markov chains.

Course outcomes: After learning the contents of this paper the student must be able to

- Apply the concepts of probability and distributions to case studies.
- Formulate and solve problems involving random variables and apply statistical methods for analyzing experimental data.
- Apply concept of estimation and testing of hypothesis to case studies.
- Correlate the concepts of one unit to the concepts in other units.

UNIT - I: Probability**10 L**

Sample Space, Events, Counting Sample Points, Probability of an Event, Additive Rules, Conditional Probability, Independence, and the Product Rule, Baye's Rule,

Random Variables and Probability Distributions: Concept of a Random Variable, Discrete Probability Distributions, Continuous Probability Distributions.

UNIT - II: Expectation and discrete distributions**10 L**

Mean of a Random Variable, Variance and Covariance of Random Variables, Means and Variances of Linear Combinations of Random Variables, Chebyshev's Theorem.

Discrete Probability Distributions: Binomial Distribution, Poisson distribution.

UNIT - III: Continuous and Sampling Distributions**10 L**

Uniform Distribution, Normal Distribution, Areas under the Normal Curve, Applications of the Normal Distribution, Normal Approximation to the Binomial Distributions.

Fundamental Sampling Distributions: Random Sampling, Some Important Statistics, Sampling Distributions, Sampling Distribution of Means and the Central Limit Theorem, t - Distribution, F-Distribution.

UNIT - IV: Sample Estimation & Tests of Hypotheses**10 L**

Introduction, Statistical Inference, Classical Methods of Estimation, Single Sample: Estimating the mean, standard error of a point estimate, prediction interval. Two sample: Estimating the difference between two means, Single sample: Estimating a proportion, Two samples: Estimating the difference between two proportions, Two samples: Estimating the ratio of two variances.

Statistical Hypotheses: General Concepts, Testing a Statistical Hypothesis, Single sample: Tests concerning a single mean, Two samples: tests on two means, One sample: test on a single proportion. Two samples: tests on two proportions, Two- sample tests concerning variances.

UNIT-V: Stochastic Processes and Markov Chains**8L**

Introduction to Stochastic processes- Markov process. Transition Probability, Transition Probability Matrix, First order and Higher order Markov process, n-step transition probabilities, Markov chain, Steady state condition, Markov analysis.

TEXT BOOKS:

1. Ronald E. Walpole, Raymond H. Myers, Sharon L. Myers, Keying Ye, Probability & Statistics For Engineers & Scientists, 9th Ed. Pearson Publishers.

2. S C Gupta and V K Kapoor, Fundamentals of Mathematical statistics, Khanna publications.
3. S.D.Sharma, Operations Research, Kedarnath and Ramnath Publishers, Meerut, Delhi.

REFERENCE BOOKS:

1. T.T. Soong, Fundamentals of Probability and Statistics For Engineers, John Wiley & Sons, Ltd, 2004.
2. Sheldon M Ross, Probability and statistics for Engineers and scientists, academic press.
3. Miller and Freund's, Probability and Statistics for Engineers, 8th Edition, Pearson Educations.