# Probability and Statistics BEG203SH

YEAR-II SEMESTER-II

Teaching		Examination Scheme						
Schedule		Final Internal						
Hours/						Assessments		Total
Week		Theory		Practical		Theory Marks	Practical Marks	Marks
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3 -	1	3	80	-	-	20		100

#### **Course Objective:**

#### **Course Contents:**

### 1. Introduction and Descriptive Statistics

(5 hrs)

- 1.1 An overview of Statistics: Application of Statistics in Engineering
- 1.2 Pictorial Representation of Data (Pie-Chart, Histogram and Ogive Curves)
- 1.3 Measures of Location: Mean, Median, Mode and Partition Values
- 1.4 Measures of Variability (Standard Deviation, CV and their application)

# 2. Correlation and Regression

(4 hrs)

- 2.1 Correlation
- 2.2 Coefficient of Correlation (Karl Pearson's and Spearman's), the coefficient of determination, properties and interpretation
- 2.3 Regression, Simple lines of regression
- 2.4 Properties of regression coefficient

## 3. Probability

(4 hrs)

- 3.1 Sample spaces and events
- 3.2 Axioms, interpretations and properties of probability
- 3.3 Counting techniques
- 3.4 Conditional probability
- 3.5 Theorems on probability (Addition, Multiplication and Bayes and their Applications)

#### 4. Random Variables and Mathematical Expectation

(3 hrs)

- 4.1 Introduction, types of random variable, Probability mass function and probability density function.
  - 4.2 Mathematical Expectation and its physical meaning
  - 4.3 Probability distribution and its types

# 5. Discrete Probability Distributions

(6 hrs)

- 5.1 The Binomial and Poisson probability distribution, introduction, characteristics, mean and variance and its application
- 5.2 Fitting of Binomial and Poisson distribution
- 5.3 The Hyper-Geometric and Negative Binomial Distributions (introduction and properties only)

### 6. Continuous Probability Distribution

(4 hrs)

6.1 The Normal, Standard Normal, The Gamma, Chi-squ are and t-distribution

(Introduction, characteristics end its applications)

7. Estimation (5 hrs)

- 7.1 Parameters and Statistics
- 7.2 Standard error and sampling distribution
- 7.3 Point estimation
- 7.4 Interval Estimation (single proportion and mean, difference of proportion and mean)
- 7.5 Properties of good estimator

#### 8. Statistical Inference

(9 hrs)

- 8.1 Hypothesis, types of hypothesis, Error in resting of hypothesis, level of significance, degree of freedom, one tailed and two tailed, some comments on selecting a test procedure
- 8.2 Large-sample tests (z-test), Test for population mean, population proportion, different Between two population means and proportions 8.3 Small sampling distribution (t-test): t-test for single mean, difference of two means, and paired t-test

### 9 The Analysis of categorical data

(5 hrs)

- 9.1 Chi-square test
- 9. 2 Test procedures for a population variance
- 9.3 Test for goodness of fit
- 9.4 Two way contingency table and test of independence of attributes

#### **References:**

- Jay L. Devore, "Probability & Statistics for Engineering & theSciences", Brooks/Cole Publishing Company, Monterey, California, 1982
- S. C.Gupra: "Fundamental of Statistics, Sultan Chand Publication Arjun K. Gaire, "Probability & Statistics for Engineering", Kathmandu
- Arjun K. Gaire, "Probability & Statistics for Engineering", Kathmandu