KING FAHD UNIVERSITY OF PETROLEUM & MINERALS DEPT OF MATHEMATICAL SCIENCES, DHAHRAN, SAUDI ARABIA

STAT319: PROBABILITY & STATISTICS FOR ENGINEERS & SCIENTISTS Course Syllabus, Summer 2005 (Term 053)

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 Office Hours: 9:20 – 11:50 am (SM) or by appointment.
 Text Book: Probability & Statistics for Engineers and Scientists by Walpole et.al. (2002)

 7th ed.
 Statistics of STATISTICA with a Lab Manual

Software Package: The Student Edition of STATISTICA with a Lab Manual.

Course Objectives: Introducing the basic concepts of probability and statistics to engineering students. Emphasis will be given on the understanding of the nature of randomness of real world phenomena, the formulation of statistical methods by using intuitive arguments and thereby making meaningful decisions.

Assessment: Assessment for this course will be based on the class participation (attendance, asking questions and comments), home works, three major exams, a 'comprehensive' final exam and lab works, as in the following:

Activity	Weight
Class work, home works and others	9%
Exam 1 (Chapters 1, 2) Saturday 8/07/2006	12%
Exam 2 (Chapters 3, 4, 5 and 6) Saturday 22/07/ 2006	12%
Exam 3 (Chapters 8, 9, and 10) Saturday 5/08/ 2006	12%
Lab Quizzes and Lab Work	15%
Final Exam (Comprehensive)	40%

Important Note:

Students are required to carry a scientific calculator with statistical functions to every lecture, lab and in the exams. Students are also required to keep the prescribed Formula Sheet with them. Usually once a chapter is finished, the home work for that chapter must be submitted *no more than* two classes afterwards.

Syllabus

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		Торіс	Section
01	June 24 – June 28	Descriptive Statistics : Frequency distribution,	An instructor can
		histogram, stem and leaf, mean, median and mode,	depend on the
		percentiles, quartiles, IQR, box plot, range, variance,	lab manual or
		standard deviation and empirical rule, CV and CSk.	other material
			for clarity of
			some concepts.
			1.1, 1.4, 1.5, 1.8
02	July 1 – July 5	Probability: Sample Space, Events, Probability of an	2.1, 2.2, 2.4-7
		Event, Additive Rules, Conditional Probability,	
		Multiplicative Rules	
03	July 8 – July 12	Bayes' Rule	2.8
		Random Variables and Probability Distributions	3.1-3.3
		: Concept of a Random Variable, Discrete Probability	
		Distributions , Continuous Probability Distributions	
		Mathematical Expectation: Mean of a Single	4.1-4.3
		Random Variable (including up to Example 4.5),	
		Variance (including up to Example 4.12), Means of	
		linear Combinations (including up to Example 4.18)	
04	July 15 – July 19	Discrete Probability Distributions : Binomial	
		Distribution, Hypergeometric Distribution, Geometric	5.3-5.6
		Distribution, Poisson Distribution	
		. Continuous Probability Distributions:	
		Continuous Uniform Distribution, Normal Distribution,	6.1-6.7
		Areas under the Normal Curve, Applications of the	
		Normal Distribution, 5 Normal Approximation to the	
		Binomial Distribution, Exponential Distributions,	
		Application of Exponential Distribution, Chi-squared	
0.5		Distribution	0100000
05	July $22 - July 26$	Sampling Distributions : Random Sampling, Some	8.1, 8.2, 8.4-8.7
		Important Statistics, Sampling Distributions, Sampling	
		Distribution of Means, Sampling Distribution of	
		Sample Variance, t-Distribution	01020405
		Estimation Problems: Estimating the Mean,	9.1-9.3, 9.4-9.3,
		Standard Error of a Point Estimate, Two Sample	9.8, 9.10-9.11
06	$I_{\rm rel} \sim 20$ Arr ~ 2	Pooled 1-Interval, Estimating a Proportion	10 1 10 9 10 11
00	July 29 - Aug 2	Statistical Hypothesis, One and Two Tailed Tests, The	10.1-10.8, 10.11
		Use of p Values for Decision Making Tests	
		Concerning a Single Mean Relationship to	
		Confidence Interval	
07	Δυσ 5 Δυσ θ	Tests on a Single Mean (Variance Unknown). Two	
07	Aug 5 – Aug 9	Sample test (Equal variance case only) Test on a	
		Single Proportion	
		Linear regression: The Simple Linear Degression	11 2 11 3 11 5
		Model Correlation Properties of the Least Squares	11.2-11.3, 11.3- 11 <i>A</i>
		Fstimators	11.7
08	Aug 12 - Aug 10	Inferences Concerning the Regression Coefficients	11 5-11 6
00	1146 12 1148 10	Prediction	11.5 11.0
1	1	11001011011	1

Suggested Problems

- **Chapter Two: 2.2 (29-31):** 4, 8, 15; **2.4-2.5 (46-47):** 1, 3, 8, 15, 17; **2.6-2.7(54-56):** 5, 8, 16, 17; **2.8 (60-61):** 2, 8
- Chapter Three: 3.1-3.3 (72-74): 5, 7, 9, and 13
- **Chapter Four: 4.1 (94-95):** 5,13,14,17, 4.2-4.3 (112): 3, 5, 6
- **Chapter Five: 5.3 (124-126)**: 5, 9,16,27,28, **5.4 (131-132)**: 4, 8, 20, **5.5-5.6** (139-140): 7, 8, 19, 21.
- Chapter Six: 6.1-6.4 (156-158): 9, 13, 15, 17; 6.5 (164-165): 4, 13, 6.6 6.8 (174-175): 7,8,15, Rev #2
- Chapter Eight: 8.5(215-216): 3, 7, and 9.
- Chapter Nine: 9.4-9.6 (245-246): 4, 8, and 13; 9.8 (255-256): 4, 6, 8; 9.10-9.11 ((262-264): 3, 10, 16;
- **Chapter Ten: 10.3-10.4**: (298-299): 15; **10.5-10.7**: (319-323): 1, 2, 7; **10.8**: 10,15,18, **10.11** (328): 7, 9
- **Chapter Eleven: 11.12 396)**: 4, **11.3 (358-360)**: 1, 3, 4, 7, **11.4-11.6 (371-372)**: 3, 5, 6, 11