## KING FAHD UNIVERSITY OF PETROLEUM & MINERALS DEPT OF MATHEMATICS & STATISTICS Spring 2012 (Term 112)

## STAT319: PROBABILITY AND STATISTICS FOR ENGINEERS AND SCIENTISTS



Instructor: Walid S. Al-Sabah Office: 5-330 Phone: 4197 Email: walid@kfupm.edu.sa Office Hours: Sunday 10:00 am – 12:00 noon Monday 10:00 – 10:50 am

Optional Meeting: "Homework Saturday" after maghrib, time and place TBA

Check Blackboard regularly for announcements

**Text:** Miller & Freund's Probability and Statistics for Engineers by Johnson, R. A., Freund, J. and Miller, I. (2011) 8<sup>th</sup> Ed, Boston, Pearson-Prentice Hall.

**Software Package**: The Student Edition of *STATISTICA* with a Lab Manual. A Lab syllabus is available with your lab instructor.

Scientific Calculator: Students MUST possess their own individual scientific calculator. Calculators on mobile phones or other communication devices WILL be STRICTLY prohibited from use.

**Course Objectives:** Introduce 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:

Activity		Weight
Class Work - Homework, Quizzes <sup>1</sup>		15%
Lab Work (see Lab syllabus)		15%
First Major Exam (Chapters 1-3)	Sunday March 4, 2012, 6:00 pm Bldg. 59	15%
Second Major Exam (Chapters 4-6)	Saturday April 7, 2012, 6:00 pm Bldg. 59	15%
Final Exam (Comprehensive)	Monday May 21, 2012, 7:00 pm, TBA	40%

Important Note: Students. You need to achieve at least 50% in order to pass the course.

Students are **REQUIRED** to carry a scientific calculator with **stat functions** to every lecture, lab and in the exam with them. Calculators **CANNOT** be **shared between students** in quizzes or exams. Usually once a chapter is finished, you expect a class test.

Homework: Will be assigned later, and is due the first Saturday after we finish a chapter.

## Additional Practice Problems: see below.

Chapter 2	2.12, 2.16, 2.39, 2.40, 2.45, 2.63, 2.64, 2.68, 2.69.
Chapter 3	3.5, 3.12, 3.26, 3.29, 3.34, 3.35, 3.41, 3.48, 3.63, 3.65, 3.95.
Chapter 4	4.4, 4.10, 4.11, 4.26, 4.38, 4.39, 4.59, 4.67, 4.80, 4.84, 4.86.
Chapter 5	5.4, 5.11, 5.14, 5.20, 5.21, 5.24, 5.36, 5.46, 5.58, 5.109, 5.114.
Chapter 6	6.5, 6.6, 6.9, 6.20, 6.23, 6.55, 6.61
Chapter 7	7.9, 7.11, 7.24, 7.49, 7.50, 7.62, 7.63, 7.69, 7.86
Chapter 8	8.5, 8.6, 8.21
Chapter 10	10.5, 10.9, 10.20, 10.23, 10.50, 10.51
Chapter 11	11.4, 11.14, 11.15, 11.50, 11.51.

<sup>&</sup>lt;sup>1</sup> There will be a quiz the first Monday after we finish a chapter

Syllabus

	Syllabus	
Week	Topic (or assigned readings)	Reminders
Week 1	Ch 1. Introduction	
28/1-1/2	Ch 2. Treatment of Data (refer also to Lab Manual chap 2)	
	2.1 Pareto Diagrams and Dot Diagrams	
	2.2 Frequency Distributions	
Week 2	Ch 2. Treatment of Data	
4/2-8/2	2.3 Graphs of frequency distributions	
	2.4 Stem-and-leaf displays	
	2.5 & Lab 2.7 Descriptive measures (plus percentiles, ER, CV, CS)	
	2.7 The calculation of mean and variance (incl group mean & var)	
Week 3	Ch 2. Treatment of Data	
11/2-15/2	2.6 & Lab 2.7 Quartiles and percentiles	
	Ch 3. Probability	
	3.1 - 3.2 Sample space and events and Counting	
	3.3 Probability	
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Week 4	Ch 3. Probability	
18/2-22/2	3.4 The Axioms of probability	
	3.5 Some elementary theorems	
	3.6 Conditional probability	
Week 5	Ch 3. Probability	
25/2-29/2	3.7 Bayes' Theorem	
	Ch 4. Probability Distributions	
	4.1 Random variables	
Week 6	Ch 4. Probability Distributions	Major Exam 1
3/3-7/3	4.2 Binomial distribution	(Tuesday, Mar 6, 2012,
	4.3 Hypergeometric distribution	<b>6:00pm</b> )
Week 7	Ch 4. Probability Distributions	
10/3-14/3	4.4 The mean and the variance of the distributions	
	4.7 – 4.8 Poisson and geometric distributions.	
	Ch 5. Probability Densities	
	5.1 Continuous random variables (includes mean & variance)	
	5.2 The normal distribution	
Week 8	Ch 5. Probability Densities	
17/3 - 21/3	5.3 The normal approximation to the binomial	
	5.4 – 5.9 Other probability distributions (weibull, lognormal,etc)	
	Midterm Vacation (March 24-28)	
Week 9	Ch 6. Sampling distributions	
31/3 - 4/4	6.1 Populations and samples	
51/5 - 4/4	6.2 - 6.3 Sampling distribution of the mean	
	6.4 Sampling distribution of variance	
Week 10	Ch 7. Inferences Concerning Means	Major Exam 2
7/4 - 11/4	7.1 - 7.2 Point and interval estimation concerning mean	(Thursday, April 5, 2012,
	7.4 Testing hypotheses concerning mean	6:00pm)
Week 11	Ch 7. Inferences Concerning Means	
14/4 - 18/4	7.4 - 7.6 Testing hypotheses concerning one mean	
1.1 10/1	7.7 Relation between testing hypotheses and confidence intervals	
Wach 12		
Week 12	Ch 8. Inferences Concerning Means	
21/4 - 25/4	8.1-8.4 Inference concerning two population means	
Week 13	Ch 10. Inferences Concerning Proportions	
28/4 - 2/5	10.1 -10.2 Estimation and hypotheses concerning one proportion Ch 11.	
	Curve Fitting	
	11.1 The method of least square	
	The meanse of reast square	
Week 14	Ch 11. Curve Fitting	
5/5 - 9/5	11.2 Inference based on least square estimators	
		Final Exam
Week 15 12/5 – 16/5	11.6 Correlation Review	(Mon, May 21, 2012, 7:00pm)