### King Fahd University of Petroleum and Minerals Department of Mathematics and Statistics

## STAT319: Probability and Statistics for Engineers and Scientists Spring Semester (Term 122)

## Coordinators: Walid Sharabati and Raid Anabosi



STAT319.06	SMW 11:00 - 11:50 am	
Instructor:	Dr. Walid S. Al-Sabah	
<b>Office:</b> 5-330	Phone: 4197 Email: walid@kfupm.edu.sa	
Office Hours:	Monday 9:15 – 10:45 am Tuesday 10:00 am – 1:00 pm	

Check Blackboard regularly for announcements

**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, solving them and thereby making meaningful decisions.

Learning Outcomes: By completing this course, students should acquire/learn

- > A thorough understanding of descriptive statistics, both graphical and numerical
- A working knowledge of sample spaces, events, and operations on events
- Elementary probability concepts
- > A good understanding of random variables and their means and variances
- Basic discrete and continuous random variables
- > The concept of a sampling distribution, and the central limit theorem
- Point and interval estimation of means and proportions
- Basic concepts of hypothesis testing including the hypothesis testing setup, procedure, p-values
- Correlation
- > Simple linear regression, including estimation and testing of model parameters
- Multiple linear regression

**Text:** Applied Statistics and Probability for Engineers by D. Montgomery and G. Runger, 5<sup>th</sup> Edition, Wiley, 2011.

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

Assessment*		
Activity	Weight	
Class work: Homework and Quizzes <sup>1</sup>	15%	
Lab Work (see Lab syllabus)	20%	
First Major Exam (Chapters 2, 3 and 4):	15%	
Monday, March 4, 2013 at 6:00pm – Building 10 (Auditorium)		
Second Major Exam (Chapters 6, 7 and 8):	15%	
Monday, April 15, 2013 at 6:00pm – Building 10 (Auditorium)		
Final Exam (Comprehensive): 7:00pm, Saturday, May 18, 2013	35%	

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\*You need to achieve at least 50% in order to pass the course

<sup>&</sup>lt;sup>1</sup> Expect a quiz at the end of each chapter.

# <u>Academic Integrity</u>: All KFUPM policies regarding **ethics** and **academic honesty** apply to this course.

Important Notes:

- $\checkmark$  Please bring your book to every class, as well as a calculator with statistical functions.
- ✓ Excessive unexcused absences will result in a grade of <u>DN</u> in accordance with University rules.
- ✓ <u>Attendance</u> on time is *very* important.

Home Work:

- ✓ To successfully learn statistics, students need to solve problems and analyze data. The selected assigned problems are specifically designed to help you understand the material.
- ✓ Homework is due <u>in class</u> on the first Saturday after completing a chapter.
- $\checkmark$  No late homework will be accepted.

## Schedule

WEEK	Торіс	Reminders
Week 1 Jan. 26-30	<b>Ch 2: Probability</b> 2.1 Sample Space and Events 2.2 Axioms of Probability 2.3 Addition Rule 2.4 Conditional Probability	January 29: Last day for late registration; Last day for adding courses.
Week 2 Feb. 2-6	<ul> <li>2.5 Multiplication Rule</li> <li>2.6 Independence</li> <li>2.7 Bayes' Theorem</li> <li>Ch 3: Discrete Probability Distributions</li> <li>3.1 Discrete Random variables</li> <li>3.2 Probability Mass Functions</li> <li>3.3 Cumulative Distribution Functions</li> </ul>	February 6: Last day for dropping course(s) without record
Week 3 Feb. 9-13	<ul><li>3.4 Mean and Variance</li><li>3.5 Discrete Uniform Distribution</li><li>3.6 Binomial Distribution</li><li>3.7 Geometric Distribution</li></ul>	
Week 4 Feb. 16-20	<ul> <li>3.8 Hypergeometric Distribution</li> <li>3.9 Poisson Distribution</li> <li>Ch 4: Continuous Probability Distributions</li> <li>4.1 Continuous Random Variables</li> <li>4.2 Probability Density Functions</li> <li>4.3 Cumulative Distribution Functions</li> </ul>	
Week 5 Feb. 23-27	<ul> <li>4.4 Mean and Variance</li> <li>4.5 Continuous Uniform Distribution</li> <li>4.6 The Normal Distribution</li> <li>4.7 Normal Approximation to the Binomial and Poisson Distributions</li> </ul>	
Week 6 Mar. 2-6	<ul><li>4.8 Exponential Distribution</li><li>Ch 7: Sampling Distributions</li><li>7.1 Point Estimation</li></ul>	March 2nd: Midterm Grade Reports due in the Deanship Major Exam 1: Monday, March 4th March 6: Last day for Dropping courses with "W" online
Week 7 Mar. 9-13	<ul> <li>7.2 Sampling Distributions and the Central Limit Theorem</li> <li>Ch 8: Statistical Intervals for a Single Sample 8.1 Confidence Interval for the Mean of a Normal Distribution with Known Variance</li> </ul>	

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Week 8 Mar. 16-20	<ul><li>8.2 Confidence Interval for the Mean of a Normal Distribution with Unknown Variance</li><li>8.4 Large Sample Confidence Interval for a Population Proportion</li></ul>			
Midterm Vacation: Thursday, March 21, 2013 to Friday, March 29, 2013				
Week 9 Mar. 30 - Apr. 3	Ch 9: Tests of Hypotheses for a Single Sample 9.1 Hypothesis Testing 9.2 Tests on the Mean of a Normal Distribution with Known Variance			
Week 10 Apr. 6-10	<ul><li>9.2 Tests on the Mean of a Normal Distribution with Known Variance</li><li>9.3 Tests on the Mean of a Normal Distribution with Unknown Variance</li></ul>	April 10: Last day for withdrawal from <b>all courses</b> with grade of "W" thru URO		
Week 11 Apr. 13-17	<ul> <li>9.5 Tests on a Population Proportion</li> <li>Ch 10: Statistical Inference for Two Samples <ol> <li>10.1 Inference on the Difference in Means of Two</li> <li>Normal Distributions with Known Variances</li> <li>10.2 Inference on the Difference in Means of Two</li> <li>Normal Distributions with Unknown</li> </ol> </li> <li>Variances</li> </ul>	Major Exam 2: Monday, April 15th		
Week 12 Apr. 20-24	10.4 Paired t-test 10.6 Inference on Two Population Proportions			
Week 13 Apr. 27 – May 1	<b>Ch 11: Simple Linear Regression and Correlation</b> 11.2 Simple Linear Regression 11.4 Hypothesis Tests in SLR			
Week 14 May 4-8	11.5 Confidence Intervals 11.6 Prediction of New Observations	May 8: Last day for withdrawal from all courses with grade of "WP/WF"		
Week 15 May 11-15	11.8 Correlation Review	May 15: Last day of classes		

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May 18, 2013: Final Exam at 7:00pm May 29, 2013: Last Day to Submit Final Grades