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

## STAT319: Probability and Statistics for Engineers and Scientists Fall Semester (Term 131) STAT319.05 UTR 11:00 - 11:50 am Instructor: Dr. Wolid S. Al Schoh



<b>Office Hours:</b>	Sunday & Tuesday Monday	10:00 – 10:45 am 10:00 am – 1:00 pm
<b>Office:</b> 5-330	Phone: 4197 Email:	walid@kfupm.edu.sa
Instructor:	Dr. Walid S. Al-Sabah	
STAT319.05	UTR 11:00 - 11:50 am	

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
- Basic Concepts of 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	5%
Lab Work (see Lab syllabus)	20%
First Major Exam (Chapters 2 and 3)	10%
Monday September 30, 2013, 6:00 pm	
Second Major Exam (Chapters 4, 7 + Descriptive Statistics from Lab)	15%
Monday October 28, 2013,5:30 pm	
Third Major Exam (Chapters 8, 9 and 10)	15%
Monday December 9, 2013,5:15 pm	
Final Exam (Comprehensive) Time and Location TBA	35%

## **Grade Assignment**

Score	87 - 100	80 - 86	75 – 79	70 - 74	65 - 69	60 - 64	55 - 59	50 - 54
Grade	A+	А	B+	В	C+	С	D+	D

<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.
- $\checkmark$  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 Sunday after completing a chapter.
- $\checkmark$  No late homework will be accepted.

## Schedule

WEEK	Торіс	Reminders
	Ch 2: Probability	
Week 1	2.1 Sample Space and Events	
September 1 - 5	2.2 Axioms of Probability	
1	2.3 Addition Rule	
	2.4 Conditional Probability	
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	2.5 Multiplication Rule	Thursday September 12
Week 2	2.6 Independence	Last day for dropping
September 8 - 12	2.7 Bayes' Theorem	course(s) without permanent
I		record
	Ch 3: Discrete Probability Distributions	
	3.1 Discrete Random variables	
	3.2 Probability Mass Functions	
	3.3 Cumulative Distribution Functions	
	3.4 Mean and Variance	
Week 3	3.5 Discrete Uniform Distribution	
September 15 - 19	3.6 Binomial Distribution	
I	3.7 Geometric Distribution	
	3.8 Hypergeometric Distribution	
Week 4	3.9 Poisson Distribution	
September 22 - 26		
-	Ch 4: Continuous Probability Distributions	
	4.1 Continuous Random Variables	
	4.2 Probability Density Functions	
	4.3 Cumulative Distribution Functions	
	4.4 Mean and Variance	
Week 5	4.4 Mean and Variance 4.5 Continuous Uniform Distribution	
September 29 -		
1	4.6 The Normal Distribution	
October 3	4.7 Normal Approximation to the Binomial and	
	Poisson Distributions	
	4.9 Engeneration Distributi	
Waste	4.8 Exponential Distribution	
Week 6	Ch 7. Someling Distributions	
October 6 – 9	Ch 7: Sampling Distributions	
	7.1 Point Estimation	
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Week 7 October 21 - 24	7.2 Sampling Distributions and the Central Limit Theorem	Monday October 21 Last day for dropping course(s) with grade of "W" thru Internet http://regweb.kfupm.edu.sa
Week 8 October 27 - 31	<ul> <li>Ch 8: Statistical Intervals for a Single Sample</li> <li>8.1 Confidence Interval for the Mean of a Normal Distribution with Known Variance</li> <li>8.2 Confidence Interval for the Mean of a Normal Distribution with Unknown Variance</li> </ul>	
Week 9 November 3 - 7	<ul> <li>8.4 Large Sample Confidence Interval for a Population Proportion</li> <li>Ch 10: Statistical Inference for Two Samples 10-1.3 Intervals on the Difference in Means of Two Normal Distributions with Known Variances</li> </ul>	
Week 10 November 10 - 14	<ul> <li>10-2.3 Intervals on the Difference in Means of Two Normal Distributions with Unknown Variances</li> <li>10-6.3 Large Sample Intervals on the Difference in Population Proportions</li> </ul>	Thursday November 14 Last day for withdrawal from <u>all courses</u> with grade of "W" thru the Univ Registrar Office
Week 11 November 17 - 21	<ul> <li>Ch 9: Tests of Hypotheses for a Single Sample</li> <li>9.1 Hypothesis Testing</li> <li>9.2.1 Tests on the Mean of a Normal Distribution with Known Variance</li> <li>9.3.1 Tests on the Mean of a Normal Distribution with Unknown Variance</li> </ul>	Sunday November 17 Beginning of Early Registration for the Second Semester, 2013-2014 (132); Beginning of registration for Coop
Week 12 November 24 - 28	<ul> <li>9.5.1 Tests on a Population Proportion</li> <li>Ch 10: Statistical Inference for Two Samples Continued 10-1.1 Tests on the Difference in Means of Two Normal Distributions with Known Variances</li> <li>10-2.1 Tests on the Difference in Means of Two Normal Distributions with Unknown Variances</li> </ul>	
Week 13 December 1 – 5	10.4 Paired t-test 10-6.1 Large Sample Tests on the Difference in Population Proportions	
Week 14 December 8 – 12	Ch 11: Simple Linear Regression and Correlation 11.2 Simple Linear Regression 11.4 Hypothesis Tests in SLR	Thursday December 12 Last day for withdrawal from <u>all courses</u> with grade of "WP/WF" thru the University Registrar Office
Week 15	11.5 Confidence Intervals	
December 15 – 19 December 22 – 24	11.6 Prediction of New Observations         11.8 Correlation	Tuesday December 24 Normal Thursday Classes