

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

STAT319: Probability and Statistics for Engineers and Scientists
Spring Semester (Term 141)

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Office Hours: UTR. 9:00 am–10:20 am or by appointment

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, 5th 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	10%
Lab Work (see Lab syllabus)	20%
First Major Exam (Chapters 2 and 3) Wednesday October 15, 2014, 18:00	10%
Second Major Exam (Chapters 4, 7, and Descriptive Statistics from Lab) Wednesday November 5, 2014, 17:30	15%
Third Major Exam (Chapters 8, 9, and 10) Wednesday December 17, 2014, 17:30	15%
Final Exam (Comprehensive) Thursday January 1, 2015, 8:00 am	30%

Grade Assignment

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

Academic Integrity: All KFUPM policies regarding **ethics** and **academic honesty** apply to this course.

Important Notes:

- ✓ Please bring your book to every class, as well as a calculator with statistical functions.
- ✓ Excessive unexcused absences will result in a grade of **DN** in accordance with University rules.
- ✓ **Attendance** 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 in class on the first Sunday after completing a chapter.
- ✓ No late homework will be accepted.

Schedule

WEEK	Topics	Reminders
Week 1 31/8 – 4/9	Ch 2: Probability 2.1 Sample Space and Events 2.2 Axioms of Probability 2.3 Addition Rule 2.4 Conditional Probability	
Week 2 7/9 – 11/9	2.5 Multiplication Rule 2.6 Independence 2.7 Bayes' Theorem Ch 3: Discrete Probability Distributions 3.1 Discrete Random variables 3.2 Probability Mass Functions 3.3 Cumulative Distribution Functions	Thursday September 11 ➤ Last day for dropping course(s) without permanent record
Week 3 14/9 – 18/9	3.4 Mean and Variance 3.5 Discrete Uniform Distribution 3.6 Binomial Distribution 3.7 Geometric Distribution	
Week 4 21/9 – 25/9	3.8 Hypergeometric Distribution 3.9 Poisson Distribution Ch 4: Continuous Probability Distributions 4.1 Continuous Random Variables 4.2 Probability Density Functions 4.3 Cumulative Distribution Functions	Tuesday September 23 ➤ National Day - Holiday
28/9 – 9/10 Ied Al-Adha vacation		
Week 5 12/10 – 16/10	4.4 Mean and Variance 4.5 Continuous Uniform Distribution 4.6 The Normal Distribution 4.7 Normal Approximation to the Binomial and Poisson Distribution	
Week 6 19/10 – 23/10	4.8 Exponential Distribution Ch 7: Sampling Distributions 7.1 Point Estimation	Sunday October 19 ➤ Start of midterm grade reporting, for a period of two weeks. Thursday October 23 ➤ Last day for dropping course(s) with grade of "W" thru Internet
Week 7 26/10 – 30/10	7.2 Sampling Distributions and the Central Limit Theorem	
Week 8 2/11 – 6/11	Ch 8: Statistical Intervals for a Single Sample 8.1 Confidence Interval for the Mean of a Normal Distribution with Known Variance 8.2 Confidence Interval for the Mean of a Normal Distribution with Unknown Variance	

Week 9 9/11 – 13/11	8.4 Large Sample Confidence Interval for a Population Proportion Ch 10: Statistical Inference for Two Samples 10-1.3 Intervals on the Difference in Means of Two Normal Distributions with Known Variances	
Week 10 16/11 – 20/11	10-2.3 Intervals on the Difference in Means of Two Normal Distributions with Unknown Variances 10-6.3 Large Sample Intervals on the Difference in Population Proportions	Thursday November 20 ➤ Last day for withdrawal from <u>all courses</u> with grade of "W" thru the Univ Registrar Office
Week 11 23/11 – 27/11	Ch 9: Tests of Hypotheses for a Single Sample 9.1 Hypothesis Testing 9.2.1 Tests on the Mean of a Normal Distribution with Known Variance 9.3.1 Tests on the Mean of a Normal Distribution with Unknown Variance	
Week 12 30/11 – 4/12	9.5.1 Tests on a Population Proportion Ch 10: Statistical Inference for Two Samples Continued 10-1.1 Tests on the Difference in Means of Two Normal Distributions with Known variances 10-2.1 Tests on the Difference in Means of Two Normal Distributions with Unknown Variances	Sunday November 30 ➤ Beginning of Early Registration (142) ➤ Beginning of registration for Coop and Summer Training
Week 13 7/12 – 11/12	10.4 Paired t-test 10-6.1 Large Sample Tests on the Difference in Population Proportions	
Week 14 14/12 – 18/12	Ch 11: Simple Linear Regression and Correlation 11.2 Simple Linear Regression 11.4 Hypothesis Tests in Simple Linear Regression	Thursday December 18 ➤ Last day for major exams ➤ Last day for withdrawal from <u>all courses</u> with grade of "WP/WF" thru the University Registrar Office
Week 15 21/12 – 25/12	11.5 Confidence Intervals 11.6 Prediction of New Observations 11.8 Correlation	
Week 16 28/12	Catch-up	Sunday December 28 Last day of classes (Normal Tuesday Classes)