

King Fahd University of Petroleum and Minerals
Department of Mathematics and Statistics
STAT319: Probability and Statistics for Engineers and Scientists

Instructor: Muhammad Riaz
Phone: 013-860-7622

Office: 5-332
E-mail: riazm@kfupm.edu.sa

Office Hours: UTR. 12:15 pm – 1:30 pm, 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, 6th Edition, Wiley, 2014.

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 4 th week: Wednesday, Sept. 16, 17:00 – 18:30 in OAB	10%
Second Major Exam 9 th week: Wednesday, Oct. 28, 17:00 – 18:30 in OAB	15%
Third Major Exam 13 th week: Wednesday, Nov. 25, 17:00 – 18:30 in OAB	15%
Final Exam (Comprehensive): Tuesday, December 22, 2015 , 12:30pm-2:30pm	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
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Week 1 Aug 23 - Aug 27	Ch 2: Probability 2.1 Sample Space and Events 2.2 Axioms of Probability 2.3 Addition Rule 2.4 Conditional Probability	
Week 2 Aug 30 – Sep 03	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	September 03 Last day for dropping course(s) without permanent record
Week 3 Sep 06 - 10	3.4 Mean and Variance 3.5 Discrete Uniform Distribution 3.6 Binomial Distribution 3.7 Geometric Distribution	
Week 4 Sept 13 - 17	3.8 Hypergeometric Distribution 3.9 Poisson Distribution Ch 4: Continuous Probability Distributions 4.1 Continuous Random Variables 4.2 Probability Density Functions	MAJ1 (ch2 and ch3)
EID/Hajj Vacations (Sep 18 – 28)		
Week 5 Sept 29 - Oct 01	4.3 Cumulative Distribution Functions 4.4 Mean and Variance 4.5 Continuous Uniform Distribution	
Week 6 Oct 04 – 08	4.6 The Normal Distribution 4.7 Normal Approximation to the Binomial and Poisson 4.8 Exponential Distribution	October 08 Last day for dropping course(s) with grade of "W" thru Internet
Week 7 Oct 11 - 15	Ch 7: Sampling Distributions 7.1 Point Estimation 7.2 Sampling Distributions and the Central Limit Theorem	
Week 8 Oct 18 - 22	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 Oct 25 - 29	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	MAJ2 (ch4, 6 and 7)
Week 10 Nov 01 - 05	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	November 05 Last day for withdrawal from <u>all courses</u> with grade of "W" thru the Univ Registrar Office
Week 11 Nov 08 - 12	Ch 9: Tests of Hypotheses for a Single Sample 9.1 Hypothesis Testing 9.2.1 Tests on Mean of a Normal Distribution with Known Variance	
Week 12 Nov 15 – 19	9.3.1 Tests on Mean of a Normal Dist. with Unknown Variance 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	
Week 13 Nov 22 – 26	10-2.1 Tests on the Difference in Means of Two Normal Distributions with Unknown Variances 10.4 Paired t-test	MAJ3 (ch 8-10)
Week 14 Nov 29 – Dec 03	10-6.1 Large Sample Tests on the Difference in Population Proportions Ch 11: Simple Linear Regression and Correlation 11.2 Simple Linear Regression	
Week 15 Dec 06 – 10	11.4 Hypothesis Tests in Simple Linear Regression 11.5 Confidence Interval	
Week 16 Dec 13 - 17	11.6 Prediction of New Observations 11.8 Correlation Review	December 17 Last day of classes

Following are the home work problems for all the chapters to be covered in STAT 319 course. Students are required to submit the solutions to these HW problems after each chapter is completed in class lecture. The specific deadlines for each chapter will be the following SUNDAY after we have completed a chapter in our class lecture.

Note that all the HW problems are selected from the textbook used in this course.

Ch. 2: 14, 25, 37, 42, 55, 63, 77, 88, 102, 108, 125, 141, 149, 153, 172.

Ch. 3: 3, 5, 12, 17, 23, 37, 42, 58, 65, 85, 109, 122, 137.

Ch. 4: 4, 10, 14, 23, 35, 43, 49, 51, 53, 61, 68, 70, 83, 87, 99, 105.

Ch. 6: 12, 14, 35, 37, 46, 55, 56.

Ch. 7: 3, 7, 10, 12.

Ch. 8: 4, 7, 11, 27, 35, 40, 58.

Ch. 9: 5, 9, 26(a), 40, 66, 67, 90, 93.

Ch. 10: 4(a-c), 17, 19, 20, 40(b), 44, 69.

Ch. 11: 8, 27, 44, 70.