

AL IMAM MOHAMMAD IBN SAUD ISLAMIC UNIVERSITY COLLEGE OF ENGINEERING DEPARTMENT OF CIVIL ENGINEERING

| Course Information | |
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| Course Code, Number & Name | STAT215 Probability and Statistics in Engineering |
| | Total Credit Hours: 3 (Theory Hours: 3 Tutorial: 1) |
| Prerequisite/s | MATH 106 Calculus II |

Course Description

Basic course in Probability and Statistics: events, counting techniques, conditional probability, discrete and continuous random variables and probability distributions, random sampling and frequency distributions. Point estimation of parameters, hypothesis testing and statistical hypotheses.

| Textbook | |
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| Title | Probability and Statistics for Engineers and Scientists. |
| Author | Walpole, Myers and Ye |
| Publisher | Pearson |

Course Contents

The Role of Statistics in Engineering: The Engineering method and statistical thinking: Collecting engineering, (basic principles, Retrospective study, Observational study and designed experiments); Mechanistic and empirical models, Probability and probability Models.

Probability: Sample spaces and Events (Random experiments, random spaces, events); Counting techniques: Interpretations of probability (axioms of probability), additions rules; Conditional probability (Multiplication rule, total probability rule, independence, Bayes' theorem); Random variables.

Discrete Random Variables and Probability Distributions: Probability distributions and probability mass functions, cumulative distribution functions; Mean and variance of a discrete random variables.

Continuous Random Variables and Probability Distributions: Probability distributions and probability density functions, cumulative; distribution functions; Mean and variance of a continuous random variables; Normal distribution and normal approximation to the binomial and Poisson distributions; Examples of continuous distributions (exponential distribution, gamma distribution, Erlang distribution, Weibull distribution, lognormal distribution)

Joint Probability Distributions: Two discrete random variables:(Joint Probability distributions, Marginal probability distributions); Two discrete random variables, conditional probability distributions, independence); Linear combinations of random variables.

Random Sampling and Data Description: Data summary and display; Random sampling Steam and leaf diagrams, Frequency distributions and histograms, box plots, time sequence plots, probability plots.

Point Estimation of Parameters: General concepts of point estimation (Unbiased estimator, Variance of point estimator, mean square error of an estimator); Method of moments of point estimator Method of maximum likelihood.

Tests of hypotheses: Hypotheses testing: statistical hypotheses, tests of statistical hypotheses, general procedure for hypotheses tests.

Academic Coordinator