Course Code	Course Num.	Course Name	Credit Hours	Lec	Lab	Tut.	Pre-requisites	Course Level
STA	1215	Probability and Statistics for Engineers	5	4	0	2	MAT 1116	4

## **Topics Outline**

- **1. Probability**. Sample Spaces and Events, Counting Sample Point, Interpretations and Axioms of Probability, Addition Rules, Conditional Probability, Multiplication and Total Probability, Independence, Bayes Theorem.
- 2. Discrete Random Variables and Probability Distributions. Probability Mass Functions, Cumulative Distribution Functions, Mean and Variance of a Discrete Random Variable, Binomial distribution, Hyper Geometric distribution, Poisson distribution.
- **3.** Continuous Random Variables and Probability Distributions. Mean and Variance of Continuous Random Variable, Normal Distribution, Normal Approximation to the Binomial, Exponential Distribution.
- **4. Point Estimation of Parameters and Sampling Distributions**: Point Estimation, Sampling Distributions and the Central Limit Theorem, General Concepts of Point Estimation: Unbiased Estimators, Variance of a Point Estimator, Standard Error, Mean Squared Error of an Estimator, Methods of Point Estimation: Method of Moments, Method of Maximum Likelihood.
- **5. Statistical Intervals for single sample.** Confidence Interval on the Mean of a Normal Distribution (Variance Known), Confidence Interval on the Mean of a Normal Distribution (Variance Unknown), Confidence Interval on the Variance and Standard Deviation of a Normal Distribution, t Distribution, A Large-Sample Confidence Interval for a Population.
- **6. Test for Hypotheses for a single sample.** Hypothesis Testing, One-Sided and Two-Sided Hypotheses, Tests on the Mean of a Normal Distribution (Variance Known), Tests on the Mean of a Normal Distribution (Variance Unknown), Tests on the Variance and Standard Deviation of a Normal Distribution, Large-Sample Tests on a Proportion.
- **7. Simple Linear Regression and Correlation:** Introduction to Linear Regression, Least Squares and the Fitted Model, Hypothesis Tests in Simple Linear Regression, Correlation.

## References:

- 1. *Applied Statistics and Probability for Engineers*, Sixth Edition, Douglas C. Montgomery and George C. Runger, John Wiley & Sons Inc., 2011, ISBN-13: 9780471745891.
- Probability & Statistics for Engineers & Scientists, 8th Edition, R. Walpole, R. Myers, S. Myers, K. Ye, Pearson Education International, 2007.
- Probability and Statistics in Engineering, 4th Edition, William W. Hines, Douglas C. Montgomery, David M. Goldsman, Connie M. Borror, John Wiley & Sons Inc, 2003.