# **Engineering Statistics-II**

IE-2400211, Fall 2023

Engineering Building 201–6302-1, Mon/Wed 9:00–10:15am

Instructor Chanseok Park (e-mail: CP<AT>PUSAN<DOT>AC<DOT>KR)

Office: Engineering Building 207–10527

Office Hours: 12:00–13:00pm (Mon/Wed) or by appointment.

**Textbook** Probability and Statistical Inference by Hogg, Tanis, and Zimmerman.

Pearson, 9th edition (2014).

Web Page https://AppliedStat.GitHub.io/class

 $\textbf{Software} \hspace{1cm} R \hspace{1cm} \textit{Language} \hspace{1cm} (\texttt{http://www.r-project.org}).$ 

Maple (http://www.maplesoft.com).

Prerequisite Engineering Statistics—I is required. (The expectation is that you have already been

exposed to the basic probability and statistics).

• Attendance Policy: Class attendance is mandatory. If you miss a class for some reason, it is your responsibility to get notes, *etc.* from someone in the class. I will not repeat lectures during my office hours.

- Tardy Professor Policy: If the instructor has not arrived within 15 minutes of the scheduled class time, you may assume that class has been canceled.
- All drop/add procedures are your responsibility.

# **Description and Learning Objectives**

**Policy** 

- Engineering Statistics-II course will focus on advanced theories of probability and their applications.
- Topics covered in this class include distribution theories with several variables, point estimation, interval estimation, and statistical hypothesis test, etc.
- We will also study various limit and approximation techniques widely used for probability and statistics.
- The popular R statistical language will be handled in this class.

Upon successful completion of this course, a student will be able to:

- Understand basic probability and statistics theories.
- Obtain point estimates.
- Obtain interval estimates.
- Understand basic sampling techniques.
- Obtain a simple linear regression estimate.
- Construct various statistical hypothesis testing.
- Learn how to program basic statistical programs using R language.

## **Grading** The final grade will be curved and calculated as follows:

 HOMEWORKS:
 5%

 ATTENDANCE:
 5%

 MIDTERM
 45%

 FINAL:
 45%

#### ROUGH GRADING GUIDE:

• A+:  $95 \sim 100$  A:  $90 \sim 95$ -

• B+:  $85 \sim 90$ - B:  $80 \sim 85$ -

• C+:  $70 \sim 80$ - C:  $60 \sim 70$ -

• D+:  $50 \sim 60$ - D:  $40 \sim 50$ -

• F: below 40.

#### **Exams**

MIDTERM: T.B.A. In class

FINAL: T.B.A.

All the exams will be closed-book.

- The final exam will be comprehensive.
- During the exams, a basic calculator will be permitted but cannot be shared with others.
- Calculators in smart phones, tablet PC and laptops are prohibited.
- No early or late exams will be allowed without a written and legitimate excuse.

### **Homeworks**

- The students can collaborate on their homework problems, but they should submit their homeworks separately.
- Late homeworks will **not** be accepted.
- Up to  $1 \sim 2$  problems, selected at random, will be graded in detail, on a scale of 0–5 each.
- To get full credit, you must show all work on the homework problems, which must be handed in in the same order as they are assigned.

# **Tentative Schedules**

- 1 Reviews on Engineering Statistics–I.
- 2 Distributions with several random variables.
- 3 The central limit theorem.
- 4 Introduction to point estimation.
- 5 Descriptive statistics.
- 6 Order statistics.
- 7 MLE (Maximum Likelihood Estimation).
- 8 Simple regression model
- 9 Introduction to confidence interval.
- 10 Confidence interval for means.
- 11 Confidence interval for the difference of two means.
- 12 Confidence interval for proportions.
- 13 Introduction to statistical hypothesis test.
- 14 Statistical hypothesis test about one or two means.
- 15 Statistical hypothesis test about proportions.
- 16 Final Exam