Engineering Statistics-I

IE-24210, Spring 2020

Engineering Building 6303, Mon/Wed 9:00-10:15 (Sec. 066)

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

Office: Engineering Building 207–10527

Office Hours: 10:30–11:30am (M/W); 16:30–17:30pm (M/W); or by appoint-

ment. (No afternoon office hours on the first Monday of each month).

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

Pearson, 9th edition (2014).

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

Software R Language (http://www.r-project.org).

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

Prerequisite The expectation is that you have already been exposed to the basic probability

and statistics.

Policy • A

• 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 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

- Engineering Statistics—I course will focus on basic concepts and theories of probability and their applications.
- Topics covered in this class include basic distribution theories and various probability distributions such as binomial, negative binomial, Poisson, exponential, normal, bivariate, 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 concepts on probability theories.
- Obtain basics on discrete and continuous distributions.
- Obtain conditional distributions.
- Obtain bivariate distributions.
- Obtain various approximation technique.

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

Homeworks: 5%

ATTENDANCE: 5% (will be checked at random and count 3 points)

MIDTERMS 1, 2: 60% (30+30)

Final: 30%

- The lowest one of your mid-term exam grades can be replaced by the final exam if the final grade is better.

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 1: T.B.A. In class MIDTERM 2: T.B.A. In class

FINAL: T.B.A.

- All the exams will be closed-book.
- For the final exam, you are allowed to bring in one A4-size formula sheet made up by yourself. But, the formula sheet should be submitted after the exam.
- 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 $1 \sim 3$ 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 Basic probability theories.
- 2 Various discrete distributions such as binomial, negative binomial, Poisson, etc.
- 3 Various continuous distributions such as exponential, normal, etc.
- 4 Basics on discrete bivariate distributions.
- 5 Correlation coefficient.
- 6 Conditional distributions.
- 7 Basics on continuous bivariate distributions.
- 8 Bivariate normal distribution.
- 9 Functions of one random variable.
- 10 Functions of two random variables.
- 11 Moment-generating function technique.
- 12 Central limit theorem.
- 13 Approximations for discrete distributions.
- 14 Various inequalities useful for statistics.
- 15 Limit of moment-generating functions.
- 16 Final Exam.