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# Engineering Statistics–II

IE-24211, FALL 2021

Engineering Building 207–10301, Tue/Thurs 9:00–10:15am

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<b>Instructor</b>	Chanseok Park (e-mail: CP<AT>PUSAN<DOT>AC<DOT>KR) OFFICE: Engineering Building 207–10527 OFFICE HOURS: 12:00–13:00pm (T/Th) or by appointment.
<b>Textbook</b>	<i>Probability and Statistical Inference</i> by Hogg, Tanis, and Zimmerman. Pearson, 9th edition (2014).
<b>Web Page</b>	<a href="https://AppliedStat.GitHub.io/teaching">https://AppliedStat.GitHub.io/teaching</a>
<b>Software</b>	<i>R Language</i> ( <a href="http://www.r-project.org">http://www.r-project.org</a> ). <i>Maple</i> ( <a href="http://www.maplesoft.com">http://www.maplesoft.com</a> ).
<b>Prerequisite</b>	Engineering Statistics–I is required. (The expectation is that you have already been exposed to the basic probability and statistics).
<b>Policy</b>	<ul style="list-style-type: none"><li>• Attendance Policy: Class attendance is mandatory. If you miss a class for some reason, it is your responsibility to get notes, <i>etc.</i> from someone in the class. I will not repeat lectures during my office hours.</li><li>• 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.</li><li>• All drop/add procedures are your responsibility.</li></ul>

## Description and Learning Objectives

- 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 ~ 100      A: 90 ~ 95-
- B+: 85 ~ 90-      B: 80 ~ 85-
- C+: 70 ~ 80-      C: 60 ~ 70-
- D+: 50 ~ 60-      D: 40 ~ 50-
- F : below 40.

– Because of serious COVID-19 pandemic, the above policy can be changed without further notice.

#### 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 ~ 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