

Course outline

Course **Probability and Statistics**

11:00 - 01:00 **Lectures Days, Time &** Monday class room location Tuesday, Wednesday 03:30 - 05:30

> 08:00 - 10:00 Friday

Semester Fall 2019

Course Instructor Dr. Mubashir Qayyum

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Consulting hours Tuesday 09:00 AM -12:00 Noon

> Any other days By appointments

Required Text & Probability and Random Processes by Garcia

Recommended Probability and Stochastic Processes by Roy D. Yates, David J. Goodman

Additional Readings, Introduction to Statistics by Walpole, 1982.

Books and Other Introduction to Statistical Theory Part - I by Prof. Sher Muhammad Chaudhry Material

Course Credit hours 4+0

Other Course Pack Shall be made available through photocopier

Material

Pre requisites of the

Course

Nil

Methodology Primarily Lecture method based on Lectures including the explanations of different topics

and solutions of numerical problems related to topics.



Course Objectives, Expected outcome & Policy

Probability and Statistics is one of the very important courses for the students of Computer Science/ Engineering to help them in understanding the real world problems. This course has three portions. First portion includes, Introduction to Statistics, Measure of central tendency, Measure of dispersion, Method of least square and testing of hypothesis through different test etc.

In second portion theory of probability will be discussed which is a powerful tool that helps Computer scientists and Telecommunication engineers to explain model, analyze and design the technology they develop. Moreover probability theory is used to give a mathematical description of the behavior of real world systems that involve randomness such a system might be as simple as a coin flipping experiment, in which we are interested in whether 'head' or 'tail' is the outcome, or it might be more complex, as in the study of random error in a coded digital system e.g. CD recording or digital mobile phone.

Third portion includes random variable and different types of random variables their Averages, Variance, Correlation and Covariance of random variables etc.

This course is design to equip students with the knowledge of statistical techniques and skills needed in their future work.

Course Evaluation and Rewards

Quizzes 10 %

There shall be at least 5 quizzes from the assigned and lecture topics, No Makeup quizzes shall be allowed whatsoever.

Assignments 10 %

Assignments will be individual and includes theoretical as well as numerical problems. Also evaluation of the assignment will be through assignment quiz.

Mid Term (15% + 15%) = 30%

First Mid Term will be conducted in 6th Week and second Mid Term will be in 12th Week of the semester.

Final Comprehensive Examination

50 %

The final examination could be mixture of short questions and long questions. Students should also expect questions from the assignments & quizzes.



Week	Contents	Assigns/Quiz
1,2	Introduction to Statistics	
	Basic Statistical Concepts (definition of Statistics, types, Characteristics, Applications, Importance) (sample	
	and Population Data, Observation and Variable, Discrete and Continuous Variables, Grouped and	
	Ungrouped Data, Class type Data etc)	
	Presentation of Data	
	Classification of Data	
	Tabulation Frequency Distribution	
	Graphical Representation of Data	
	Diagrams, Graphs	
3,4	Measure of Central Tendency	Quiz No. 1
	Arithmetic Mean for Ungroup Data, Grouped Data and Specifically Class type Data	Assignment
	Properties of A.M	No. 1
	Geometric Mean for Ungroup Data, Grouped Data and Specifically Class type Data	
	Harmonic Mean for Ungroup Data, Grouped Data and Specifically Class type Data	
	Median, Quartiles, Deciles and Percentiles for Ungroup Data, Grouped Data and Specifically Class type Data	
	Mode for Ungroup Data, Grouped Data and Specifically Class type Data	
	Advantages and Disadvantages of these averages	
5,6 & 7	Measure of Dispersion	
	General Introduction containing meaning and need of measure of dispersion or scatter	
	Coefficient of Variation, Dispersion	
	Range, Inter quartile range, Semi inter quartile range, Mean Deviation, Standard Deviation and Variance for	
	Ungroup Data, Grouped Data and Specifically Class type Data	
	Properties of Variance	
	Moments about origin and Moments about mean etc	
	Moment generating function technique b) Characteristic function technique	
	Curve Fitting by Least Squares	
	Introduction, Fitting a straight line, second degree parabola and higher degrees curves, Fitting	
	exponential curves, other type of curves by least square method.	
8,9 & 10	Probability	Quiz No. 2
	Introduction: Sets, Subsets, Set operations, Vann Diagram, Cartesian Product of sets, Random Experiment,	Assignment
	Sample space and their types, Events and their types.	No. 2
	Definitions of Probability	Quiz No. 3
	Classical Definition, Relative Frequency Definition	
	Laws of Probability	
	Addition Law of Probability, Conditional Law of Probability, Multiplication Law of Probability, Dependent	



	and Independent Events, Total Probability Law and Baye's Law of Probability with its application in Computer Science and Engineering.	
11,12 &	The concept of random variable	Assignment
13	Types of random variables	No. 3
10	a) Discrete random variable b) Continuous random variable	Quiz No. 4
	The probability function	Qualities
	The probability density function	
	The probability distribution	
	Conditional <i>pdf</i> and conditional <i>cdf</i>	
	Important Discrete random variables	
	a) Binomial random variable b) Poisson random variable c) Geometric random variable d) multinomial	
	random variable e) Discrete uniform random variable etc	
14	Important Continuous random variables	Assignment
	a) Exponential random variable b) Uniform random variable c) Normal random variable d) Laplacian	No. 4
	random variable e) Cauchy random variable etc	Quiz No. 5
15	The Expected value of a random variable	Assignment
	The Expected value of a function of a random variable	No. 5
	Mean and Variance of	
	a) Binomial random variable b) Poisson random variable c) Geometric random variable	
	d) Exponential random variable e) Uniform random variable f) Normal random variable etc	
	Application of the expected value of a random variable	
16	The concept of multiple random variable	
	The joint probability function	
	The joint probability density function	
	The joint cumulative probability distribution	
	The joint probability distribution	
	Marginal probability density function of X and Y	
	Expected value of a function of two random variables	
	The Covariance of two random variables	
	The Correlation of two random variables	
	Application of correlation and covariance of random variables	
	Moment generating function and its application in random variables, Characteristic function and its use in random variable.	
	Final Term Examination	