| Course | 18MAB204 I | Course | | PROBABILITY | AND QUEU | EING THEORY | Co | urse | В | Basic Sciences | L | | Р | С |
|-------------|------------------|--------|--------|--------------|----------|----------------------------|------|--------|------|----------------|---|---|---|---|
| Code | | Name | | | | | Cate | egory | | | 3 | 1 | 0 | 4 |
| | | I | | | | | | | | 1 | | | | |
| Pre-requisi | te 18MAB102T | | | Co-requisite | Nil | | | Progre | ssiv | Nil | | | | |
| Courses | | | | Courses | | | | e Cour | ses | | | | | |
| Course Offe | ering Department | Mathe | matics | | • | Data Book / Codes/Standard | S | Nil | | | | | | |

| Course Le (CLR): | arning Rationale | The purpose of learning this course is to: | | L | earnir | ning Program Learning Outcomes (PLO) | | | | | | | | | | | | | | | | |
|---------------------|--|---|---|------------------|--------------------------|--------------------------------------|--|-----------------------|----------|----------------------|-------------------|------------|-----------|---------------|--------|-------------|---------------|--------------|------------|---------|---------|---------|
| CLR-1: | Apply and evaluating | probability using random variables | | 1 | 2 | 3 | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 1 | 1 | 1 2 | 1 | 1 | 1 5 |
| CLR-2: | | nd acquire the application of distribution to find the probability using Theoretical distributions riate model and apply and soling any realistic problem situation to determine the probability | | (mc | (%) | (%) | | е | | # | | | | | | ¥ | | - | _ | | | |
| CLR-4: | To interpret the decisi | on using Markov queueing applications | | Thinking (Bloom) | iency | Attainment (| | palwc | ls. | opmer | ۔ | age | ب و | | | ım Work | | & Finance | ing | | | |
| CLR-6: | | To construct chain of decisions from the past situations using Monrovians Interpret random variables and Oueuing theory in engineering problems. | | | | | | ing Kno | Analysis | Devel | Design | Tool Usage | & Culture | nent & | | I & Team | nication | | J Learning | | | |
| Course Le (CLO): | earning Outcomes | At the end of this course, learners will be able to: | 1 | evel of | Expected Proficiency (%) | Expected, | | Engineering Knowledge | Problem | Design & Development | Analysis, Design, | Modern 7 | Society 8 | Environment & | Ethics | ndividual & | Communication | Project Mgt. | Life Long | PS0 - 1 | PS0 - 2 | PS0 - 3 |
| CLO-1: | Solving problems on I | liscrete and Continuous Random variables | | 3 | 8 5 | 8 0 | | М | Н | Ĺ | - | - | - | - | - | М | - | - | H | - | - | - |
| CLO-2: | Identifying Distribution | and solving the problems in Discrete and Continuous Distribution | | 3 | 8 5 | 8 0 | | М | Н | | М | М | - | - | - | М | L | - | Н | - | - | - |
| CLO-3: | Decision Models usin | g sampling techniques in Large and Small samples | | 3 | 8 5 | 8 0 | | М | Н | | - | - | - | - | - | М | | | Н | | | - |
| CLO-4: | Solving Queuing prob | lems using Kendall's notation | | 3 | 8 5 | 8 0 | | М | Н | - | - | - | - | - | - | М | L | - | Н | - | - | - |
| CLO-5: | To Evaluate the proba | bility in uncertain situations using Markov chain rule | | 3 | 8 5 | 8 | | М | Н | L | М | - | - | - | - | М | - | - | Н | - | - | - |
| CLO-6: | Solving and analyzing the problems in random variables and Queuing theory. | | | | 8 5 | 8 0 | | М | Н | - | - | - | - | - | - | М | - | - | Н | - | - | - |

| Duratio | on (hour) 12 | | 12 | 12 | 12 | 12 |
|---------|----------------|--|---|---|--|--|
| S-1 | SLO-1 | Probability Basic concepts and Axioms | Discrete Probability distribution | Sampling distribution, Null Hypothesis, Alternate Hypothesis | Introduction to F-test | Markov Process and Introduction of a Markov Chain |
| | SLO-2 | Conditional probability, Multiplication theorem | Introduction to Binomial distribution | One tailed test, two tailed test | Problems on F-test | Past and Future - Step and State |
| S-2 | SLO-1 | Discrete and continuous Random variables | MGF, Mean, Variance of Binomial distribution | Level of significance, Critical region | Chi square test -Goodness of fit | One step Transition Probability N step transition Probability |
| | SLO-2 | Probability mass function, cdf | Applications of Binomial distribution | Large samples test | Problems on Chi square test -Goodness of fit | Chapman-kolmogorov theorem definition |
| S-3 | SLO-1 | Continuous Random variables | Fit a Binomial distribution. | Student - t test Single Proportion | Problems on Chi-square test Independent-Attributes | Initial Probability distribution problems Using Markov Chain |
| | SLO-2 | pdf and cdf applications | Introduction to Poisson Distribution | Two Sample proportions | Problems on Chi-square test Independent-Attributes with standard distributions | Initial Probability distribution problems Using Markov Chain |
| S-4 | SLO-1 SLO-2 | Problem solving using tutorial sheet 1 | Problem solving using tutorial sheet 4 | Problem solving using tutorial sheet 7 | Problem solving using tutorial sheet 10 | Problem solving using tutorial sheet 13 |
| S-5 | SLO-1 | Expectation and Variance | MGF , Mean , Variance of Poisson distribution | Large sample test- Single Mean | Introduction to Queueing Theory and Applications. Kendall, notation | Classification of States of a Markov Chain |
| | SLO-2 | Problems on Expectation and Variance | Applications of Poisson Distribution | Difference of Means | Introduction to M/M/1 : infinity/ FIFO | Irreducible, Non irreducible, a period, Persistent, Non null Persistent |
| S-6 | SLO-1 | Moment Generating Function | Fit a Poisson Distribution | Problems on difference of Means | Ls, Lq, Ws, Wq | Problems on Classification of a Markov Chain |
| | SLO-2 | Problems on MGF | Introduction , MGF Mean, Variance of Geometric distribution | Applications of Difference of Means | M/M/1 :Infinity /FIFO problems | Problem on Classification of a Markov Chain |

| S-7 | SLO-1 | Functions of Random variables | Applications of Geometric Distribution, problems on Memory less property | Introduction to small samples | M/M/1 :Infinity /FIFO problems | Classification of states of a Markov Chain |
|------|----------------|--|--|--|---|---|
| | SLO-2 | Problems on Functions of Random variable | Introduction , MGF, Mean, Variance of Uniform Distribution | Introduction to small Samples | M/M/1 :Infinity /FIFO problems | Stationary and steady state |
| S-8 | SLO-1 SLO-2 | Problem solving using tutorial sheet 2 | Problem solving using tutorial sheet 5 | Problem solving using tutorial sheet 8 | Problem solving using tutorial sheet 11 | Problem solving using tutorial sheet 14 |
| S-9 | SLO-1 | Tchebycheffs inequality | Applications of Uniform Distribution problems | Problems on single mean -small samples | Single Server Model with Finite System Capacity, Characteristics of the Model (M/M/1): (K/FIFO) | Problems on Classification-State- stationary using Markov Chain |
| | SLO-2 | Introduction to theoretical distribution | Introduction , MGF, Mean, Variance of Exponential distribution | Problems on single mean -small samples | Effective arrival rate | Problems on Stationary and steady state |
| S-10 | SLO-1 | Formula and application of Tchebycheffs inequality | Applications of Exponential distribution problems | Problems on difference of mean-small samples | Problems on Model (M/M/1) : (K/FIFO) | Problems on Ergodicity using Markov Chain |
| | SLO-2 | Applications of chebychevs inequality | Introduction to Normal distribution | Problems on difference of mean-small samples | Problems on Model (M/M/1) : (K/FIFO) | Problems on Ergodicity using Markov Chain |
| S-11 | SLO-1 | Applications of chebychevs inequality using distribution | Applications of Normal distribution problems | Applications of paired - t test | Problems on Model (M/M/1) : (K/FIFO) | Problems on Ergodicity |
| | SLO-2 | Problems practice using chebychevs inequality | Practical applications of Normal distribution | Problems of paired - t test. | Problems on Model (M/M/1) : (K/FIFO) | Problems on Ergodic and Non Ergodic Using Markovchains |
| S-12 | SLO-1 | Problem solving using tutorial sheet 3 | Problem solving using tutorial sheet 6 | Problem solving using tutorial sheet 9 | Problem solving using tutorial sheet 12 | Problem solving using tutorial sheet 15 |
| | SLO-2 | Applications of random variables in engineering | Applications of distribution to find the probability using Theoretical distributions | Applications of solving any realistic problem situation to determine the probability | Applications of Queueing decision models | Applications of constructing chain of decisions from the past situations using Monrovians |

| Learning | 1. | Veerarajan T, Probability , Statistics and Random Processes, Tata Mc.Graw Hill, 1st Reprint 2004 | 4. | Trivedi K.S., Probability and Statistics with reliability, Queueing and Computer Science Applications, |
|-----------|----|--|----|--|
| Resources | 2. | S.C. Gupta, V.K.Kapoor, Fundamentals of Mathematical Statistics, 9th ed.,, Sultan Chand & Sons, | | prentice Hall of India, New Delhi, 1984 |
| | | 1999 | 5. | Allen .A.O. , Probability Statistics and Queueing theory, Academic Press |
| | 3. | Gross. D and Harri.C.M. Fundamentals of Queuing theory, John Wiley and Sons, 1985 | | |

| Learning Ass | sessment | | | | | | | | | | | |
|--------------|------------|---------|--------------------------------|--------|----------|--------|----------|---------|----------|--------|----------|--|
| | Bloom's | | Final Examination (50% weighta | | | | | | | | | |
| | Level of | CLA – 1 | 1 (10%) | CLA – | 2 (15%) | CLA – | 3 (15%) | CLA – 4 | (10%)# | 7 | | |
| | Thinking | Theory | Practice | Theory | Practice | Theory | Practice | Theory | Practice | Theory | Practice | |
| Level 1 | Remember | 40 % | - | 30 % | - | 30 % | - | 30 % | - | 30% | - | |
| | Understand | | | | | | | | | | | |
| Level 2 | Apply | 40 % | - | 40 % | - | 40 % | - | 40 % | - | 40% | - | |
| | Analyze | | | | | | | | | | | |
| Level 3 | Evaluate | 20 % | - | 30 % | - | 30 % | - | 30 % | - | 30% | - | |
| | Create | | | | | | | | | | | |
| | Total | 100 |) % | 100 | 0 % | 100 | 0 % | 100 |) % | 10 | 0 % | |

CLA – 4 can be from any combination of these: Assignments, Seminars, Tech Talks, Mini-Projects, Case-Studies, Self-Study, MOOCs, Certifications, Conf. Paper etc.,

| Course Designers | | | | | |
|---|----------------------|--------|--------------|--|--------------------------------|
| Experts from Industry | | | Experts fror | n Higher Technical Institutions | Internal Experts |
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| 2. Dr. Sricharan Srinivasan, Wipro Technolog | ies, sricharanms@gma | il.com | 2. Dr. Nar | njundan, Bangalore University, nanzundan@gmail.com | 2. Dr.V. Srinivasan, SRMIST |