UNIVERSITY OF MADRAS

U.G. DEGREE COURSE

SYLLABUS WITH EFFECT FROM 2020-2021

BST-CSA02

ALLIED STATISTICS-II

Credits: 5 Year: I/II, Sem:II/IV

Learning Outcomes: Upon finishing point of this course, students will be able to

- 1. understand the basic concept of Probability
- 2. identify the characteristics of different discrete and continuous distributions.
- 3. identify the type of statistical situation to which different distributions can be applied. comprehend the Sampling distributions.
- 4. to understand how to apply statistical tests to get information from data

Course Content:

UNIT- I: Basic concepts of Probability: Random Experiments, Sample space, Trial, Events, - Classical and empirical approach to probability and their limitations —Types of events: Exhaustive, mutually exclusive, equally likely and Independent events - Axiomatic approach to probability - Basic theorems on probability using axiomatic approach. Bayes Theorem (statement only)

UNIT- II: Discrete probability mass function, cumulative distribution function- Theory and problems based on it. Bernoulli distribution, Binomial Distribution and Poisson Distribution

UNIT- III: Continuous probability density function, cumulative distribution function - Theory and problems based on it. Normal Distribution and its properties, Standard Normal distribution, Problems based on it. Exponential Distribution

UNIT- IV: Estimating parameters of discrete and continuous distributions, Introduction of Sampling distributions- student's t and chi-square distributions, distribution of sample mean from normal distribution. Density function and Properties only.

UNIT- IV: Testing of Hypothesis, Single mean test and double means test based on normal distribution and students t-distribution. Proportion test, Chi-square test, ANOVA test.

Suggested Readings:

Books for Study:

- 1. Gupta, S. C and Kapoor, V. K (2002), *Fundamentals of Mathematical Statistics*, Sultan Chand and Sons, New Delhi.
- 2. Saxena H.C.: *Elementary Statistics*. S. Chand & Co., 2009.