Engineering Statistics–I

IE-2400210, Spring 2024 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: 12:00–12:50pm (M/W); or by appointment.</dot></dot></at>
Textbook	Probability and Statistical Inference by Hogg, Tanis, and Zimmerman. Pearson, 9th edition (2014).
Web Page	https://AppliedStat.GitHub.io/class/2024S-teaching2-stat1/
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 prob-

Description and Learning Objectives

ability and statistics.

- 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)
MIDTERM:	45%
FINAL:	45%

ROUGH GRADING GUIDE:

• A+: $95 \sim 100$	A: 90 \sim 95-
• B+: 85 ~ 90-	B: $80 \sim 85$ -
• C+: 70 ~ 80-	C: 60 \sim 70-
• D+: 50 ~ 60-	D: $40 \sim 50$ -

• F : below 40.

Exams	MIDTERM:	T.B.A.	In class
	FINAL:	T.B.A.	In class

- All the exams are closed-book and in class.
- 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 **not** allowed.
- 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 $1\sim3$ 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 submitted 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.