

SYLLABUS

UNIT – I: PROBABILITY & MATHEMATICAL EXPECTATIONS

(12 Periods)

Introduction to probability: Definition of random experiment – Events and sample space – Definition of probability – Addition and multiplication theorems – Conditional probability – Baye's theorem – Simple problems on Baye's theorem.

Random variables: Discrete and continuous random variables – Distribution function of random variable – Properties, probability mass function – Probability density function – Mathematical expectation – Properties of mathematical expectations – Mean and variance.

UNIT – II: PROBABILITY DISTRIBUTION

(14 Periods)

Discrete distributions: Binomial distribution – Mean and standard deviations of Binomial distribution – Poisson distribution – Mean and standard deviations of Poisson distribution – Applications. **Continuous probability distributions:** Uniform distribution – Exponential distribution – Normal distribution – Properties of Normal distribution – Importance of Normal distribution – Area properties of Normal curve.

UNIT – III : CURVE FITTING , CORRELATION AND REGRESSION

(10 Periods)

Curve Fitting : Principle of least squares – Method of least squares
(Straight Line and Parabola) .

Correlation : Definition – Measures of correlation – Correlation for Bivariate distribution – Rank correlation coefficients.

Regression : Simple linear regression – Regression lines and properties.

UNIT – IV : TESTING OF HYPOTHESIS

(14 Periods)

Formulation of Null Hypothesis – Critical region – Level of significance.

Small Samples : Students t - distribution (Significance test of a sample mean, Significance test of difference between sample means) – F- distribution – χ^2 - test – Goodness of fit.

Large samples : Test of Significance of large samples – Single proportion – Difference between two proportions – Single mean and difference of means.

UNIT – V : QUEUEING THEORY

(10 Periods)

Queue description – Characteristics of a queuing model – Study state solutions of M/M/1: α Model and M/M/1 ; N Model.

TEXT BOOK :

1. **T. Veerarajan.** “Probability, Statistics and Random Processes”, Tata McGraw Hill Publications.

REFERENCE BOOKS:

1. **Kishor S. Trivedi,** “Probability & Statistics with Reliability, Queuing and Computer Applications”, Prentice Hall of India ,1999.