

YOGI VEMANA UNIVERSITY: KADAPA

B.A/B.Sc., STATISTICS (WM) CBCS REVISED SYLLABUS 2020-21

Semester – II (CBCS With Maths Combination Common to BA/BSc)

Paper - II: Probability Theory and Distributions

UNIT-I

Introduction to Probability: Basic Concepts of Probability, random experiments, trial, outcome, sample space, event, mutually exclusive and exhaustive events, equally likely and favourable outcomes. Mathematical, Statistical, axiomatic definitions of probability. Conditional Probability and independence of events, Addition and multiplication theorems of probability for 2 and for n events. Boole's inequality and Baye's theorem and its applications in real life problems.

UNIT-II

Random variable: Definition of random variable, discrete and continuous random variables, functions of random variable. Probability mass function. Probability density function, Distribution function and its properties. For given pmf, pdf calculation of moments, coefficient of skewness and kurtosis. Bivariate random variable - meaning, joint, marginal and conditional Distributions, independence of random variables and simple problems.

UNIT- III

Mathematical expectation : Mathematical expectation of a random variable and function of a random variable. Moments and covariance using mathematical expectation with examples. Addition and Multiplication theorems on expectation. Definitions of M.G.F, C.G.F, P.G.F, C.F and their properties. Chebyshev and Cauchy - Schwartz inequalities.

UNIT-IV

Discrete Distributions: Binomial, Poisson, Negative Binomial, Geometric distributions: Definitions, means, variances, M.G.F, C.F, C.G.F, P.G.F, additive property if exists. Poisson approximation to Binomial distribution. Hyper-geometric distribution: Definition, mean and variance.

UNIT - V

Continuous Distributions: Rectangular, Exponential, Gamma, Beta Distributions: mean , variance, M.G.F, C.G.F, C.F. **Normal Distribution:** Definition, Importance, Properties, M.G.F, CF, additive property.

Text Books:

1. V.K.Kapoor and S.C.Gupta: Fundamentals of Mathematical Statistics, Sultan Chand & Sons, New Delhi.
- 2 BA/BSc I year statistics - descriptive statistics, probability distribution - Telugu Academy - Dr M.Jaganmohan Rao, Dr N.Srinivasa Rao, Dr P.Tirupathi Rao, Smt.D.Vijayalakshmi.
3. K.V.S. Sarma: Statistics Made Simple: Do it yourself on PC. PHI

Reference books:

1. Willam Feller: Introduction to Probability theory and its applications. Volume –I, Wiley
2. Goon AM, Gupta MK, Das Gupta B : Fundamentals of Statistics , Vol-I, the World Press Pvt.Ltd., Kolakota.

3. Hoel P.G: Introduction to mathematical statistics, Asia Publishing house.
4. M. JaganMohan Rao and Papa Rao: A Text book of Statistics Paper-I.
5. Sanjay Arora and Bansilal: New Mathematical Statistics: Satya Prakashan , New Delhi
6. Hogg Tanis Rao: Probability and Statistical Inference. 7th edition. Pearson.

Credits 2

Practicals Paper – II

1. Fitting of Binomial distribution – Direct method.
2. Fitting of binomial distribution – Recurrence relation Method.
3. Fitting of Poisson distribution – Direct method.
4. Fitting of Poisson distribution - Recurrence relation Method.
5. Fitting of Negative Binomial distribution.
6. Fitting of Geometric distribution.
7. Fitting of Normal distribution – Areas method.
8. Fitting of Normal distribution – Ordinates method.
9. Fitting of Exponential distribution.

Note: Training shall be on establishing formulae in Excel cells and derive the results. The excel output shall be exported to MS word for writing inference.

Course Learning Outcomes

Students will acquire

- 1) ability to distinguish between random and non-random experiments,
- 2) knowledge to conceptualize the probabilities of events including frequentist and axiomatic approach. Simultaneously, they will learn the notion of conditional probability including the concept of Bayes' Theorem,
- 3) knowledge related to concept of discrete and continuous random variables and their probability distributions including expectation and moments,
- 4) knowledge of important discrete and continuous distributions such as Binomial, Poisson, Geometric, Negative Binomial and Hyper-geometric, normal, uniform, exponential, beta and gamma distributions,
- (e) acumen to apply standard discrete and continuous probability distributions to different situations.