

RAJIV GANDHI PROUDYOGIKI VISHWAVIDYALAYA, BHOPAL

New Scheme Based On AICTE Flexible Curricula

CSE-Artificial Intelligence and Machine Learning/ Artificial Intelligence and Machine Learning, III-Semester

AL302 Introduction to Probability and Statistics

Objective: The objective of this course is to familiarize the students with statistical techniques. It aims to equip the students with standard concepts and tools at an intermediate to advanced level that will serve them well towards tackling various problems in the discipline.

Unit 1: Basic Probability-

Probability spaces, conditional probability, independence; Discrete random variables, Independent random variables, the multinomial distribution, Poisson approximation to the binomial distribution, infinite sequences of Bernoulli trials, sums of independent random variables; Expectation of Discrete Random Variables, Moments, Variance of a sum, Correlation coefficient, Chebyshev's Inequality.

Unit 2: Continuous Probability Distributions-

Continuous random variables and their properties, distribution functions and densities, normal, exponential and gamma densities.

Unit 3: Bivariate Distributions-

Bivariate distributions and their properties, distribution of sums and quotients, conditional densities, Bayes' rule.

Unit 4: Basic Statistics-

Measures of Central tendency: Moments, skewness and Kurtosis - Probability distributions: Binomial, Poisson and Normal - evaluation of statistical parameters for these three distributions, Correlation and regression – Rank correlation.

Unit 5: Applied Statistics-

Curve fitting by the method of least squares- fitting of straight lines, second degree parabolas and more general curves. Test of significance: Large sample test for single proportion, difference of proportions, single mean, difference of means, and difference of standard deviations.

Unit 6: Small samples-

Test for single mean, difference of means and correlation coefficients, test for ratio of variances - Chi-square test for goodness of fit and independence of attributes.

Suggested Text/Reference Books :

1. Erwin Kreyszig, Advanced Engineering Mathematics, 9th Edition, John Wiley & Sons, 2006.
2. P. G. Hoel, S. C. Port and C. J. Stone, Introduction to Probability Theory, Universal Book Stall, 2003 (Reprint).
3. S. Ross, A First Course in Probability, 6th Ed., Pearson Education India, 2002.

4. W. Feller, An Introduction to Probability Theory and its Applications, Vol. 1, 3rd Ed., Wiley, 1968.
5. N.P. Bali and Manish Goyal, A text book of Engineering Mathematics, Laxmi Publications, Reprint, 2010.
6. B.S. Grewal, Higher Engineering Mathematics, Khanna Publishers, 35th Edition, 2000.
7. Veerarajan T., Engineering Mathematics (for semester III), Tata McGraw-Hill, New Delhi, 2010.