250123 - PROBESTAD - Probability and Statistics

Coordinating unit: 250 - ETSECCPB - Barcelona School of Civil Engineering
Teaching unit: 751 - DECA - Department of Civil and Environmental Engineering
Academic year: 2017
Degree: BACHELOR'S DEGREE IN CIVIL ENGINEERING (Syllabus 2010). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN CIVIL ENGINEERING (Syllabus 2017). (Teaching unit Compulsory)
ECTS credits: 7.5
Teaching languages: Catalan, Spanish, English

Teaching staff
Coordinator: MARÍA ISABEL ORTEGO MARTÍNEZ
Others: MARÍA CAMINO TEOFILA BALBUENA MARTINEZ, MARÍA ISABEL ORTEGO MARTÍNEZ

Degree competences to which the subject contributes

Specific:
3048. Ability to solve the types of mathematical problems that may arise in engineering. Ability to apply knowledge of: linear algebra; geometry; differential geometry; differential and integral calculus; differential equations and partial derivatives; numerical methods; numerical algorithms; statistics and optimisation.
3049. Ability to select resources from knowledge of: linear algebra; geometry; differential geometry; differential and integral calculus; differential equations and partial derivatives; numerical methods; numerical algorithms; statistics and optimisation. All with a view to solving the types of mathematical problems that may arise in engineering
3054. Students will acquire basic knowledge of the use and programming of computers, operating systems, databases and applications for engineering.

Transversal:
592. EFFICIENT ORAL AND WRITTEN COMMUNICATION - Level 2. Using strategies for preparing and giving oral presentations. Writing texts and documents whose content is coherent, well structured and free of spelling and grammatical errors.
595. TEAMWORK - Level 2. Contributing to the consolidation of a team by planning targets and working efficiently to favor communication, task assignment and cohesion.
599. EFFECTIVE USE OF INFORMATION RESOURCES - Level 3. Planning and using the information necessary for an academic assignment (a final thesis, for example) based on a critical appraisal of the information resources used.
602. SELF-DIRECTED LEARNING - Level 3. Applying the knowledge gained in completing a task according to its relevance and importance. Deciding how to carry out a task, the amount of time to be devoted to it and the most suitable information sources.
584. THIRD LANGUAGE. Learning a third language, preferably English, to a degree of oral and written fluency that fits in with the future needs of the graduates of each course.

Teaching methodology
The course is given at 5 lecture hours per week. These lecture hours include theory, problems and laboratory sessions and they are not strictly distinguished.

Statistics has an eminently applied and computational component. Therefore, practical classes, that are taught in the same classroom, should be followed using a laptop.

Support materials will be available in the virtual campus ATENEA: contents, scheduling of activities, learning assessment and bibliography.

Learning objectives of the subject
Students will acquire the skills to analyse, represent and process data, including basic knowledge of databases and computer software with applications in engineering. They will also learn to solve problems of uncertainty and statistics.

Upon completion of the course, students will have acquired the ability to: 1. Carry out a data analysis of a civil engineering problem using a computer tool that employs the techniques studied. 2. Carry out a multiple linear regression analysis using computer software. 3. Carry out data simulations and transformations of random variables, as well as studies of distributions.

Data analysis; Regression models, parameter estimation; Probability and uncertainty; Random variables: definition and interpretation; Operations on random variables; Probability models: Bernoulli, Poisson and other distributions; Asymptotic probabilistic models that start with the normal distribution and end with transformations of the normal distribution; Estimation of return period; Parameter estimation, method of maximum likelihood, interval estimation; Hypothesis testing and goodness-of-fit testing; Bayesian estimation and statistical analysis of regression models

<table>
<thead>
<tr>
<th>Study load</th>
<th>Hours large group:</th>
<th>Hours medium group:</th>
<th>Hours small group:</th>
<th>Guided activities:</th>
<th>Self study:</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total learning time: 187h 30m</td>
<td>32h</td>
<td>16h</td>
<td>27h</td>
<td>7h 30m</td>
<td>105h</td>
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<td></td>
<td>17.07%</td>
<td>8.53%</td>
<td>14.40%</td>
<td>4.00%</td>
<td>56.00%</td>
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## Content

### Elements of probability

<table>
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<th>Description:</th>
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**Learning time:** 16h 48m
- Theory classes: 3h
- Practical classes: 2h
- Laboratory classes: 2h
- Self study: 9h 48m

### Data exploration

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<th>Description:</th>
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**Learning time:** 19h 12m
- Theory classes: 5h
- Laboratory classes: 3h
- Self study: 11h 12m

### Univariate probability models

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<th>Description:</th>
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**Learning time:** 43h 12m
- Theory classes: 9h
- Practical classes: 5h
- Laboratory classes: 4h
- Self study: 25h 12m
## Random variables simulation

**Learning time:** 12h  
- Theory classes: 1h  
- Laboratory classes: 4h  
- Self study : 7h

**Description:**  
Method of inverse distribution function. Discrete simulation.  
Continuous simulation models. QQ and PP plots . Monte Carlo Method

## Multivariate probability models

**Learning time:** 19h 12m  
- Theory classes: 5h  
- Practical classes: 3h  
- Self study : 11h 12m

**Description:**  
Joint, conditional and marginal distribution. Mean and covariance. Linear approximation of random variables.  
Joint normal density, conditionals and marginals.  
Multinomial distribution and other examples

## Parameter estimation

**Learning time:** 16h 48m  
- Theory classes: 3h  
- Practical classes: 2h  
- Laboratory classes: 2h  
- Self study : 9h 48m

**Description:**  
Properties of estimators.  
Examples of estimation.  
Graphical estimation of parameters. Irregular cases

## Hypothesis testing

**Learning time:** 24h  
- Theory classes: 2h  
- Practical classes: 4h  
- Laboratory classes: 4h  
- Self study : 14h

**Description:**  
Decision rules. Errors type I and II. Power.  
Tests on mean and variance of normal populations. Distributions t, chi2, F  
Simulation of null hypothesis and estimation of p-value
<table>
<thead>
<tr>
<th><strong>Multiple linear regression</strong></th>
<th><strong>Learning time:</strong> 19h 12m</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Theory classes: 4h</td>
</tr>
<tr>
<td></td>
<td>Laboratory classes: 4h</td>
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<tr>
<td></td>
<td>Self study: 11h 12m</td>
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</tbody>
</table>

**Description:**
First example. F-test on regression. T Test on coefficients. Normal residuals.
Multiple regression. ANOVA. Using factors.

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<tr>
<th><strong>Summative assessment</strong></th>
<th><strong>Learning time:</strong> 9h 36m</th>
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<tr>
<td></td>
<td>Laboratory classes: 4h</td>
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<td>Self study: 5h 36m</td>
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</table>
The rating of the subject is obtained by sum of scores of five assessments with different content.

1. Conceptual assessment. Assimilation of concepts is evaluated through theoretical questions concerning both subject knowledge and proper writing ability.

2. Applications to practical cases. Contains two assessments with applications of probability and with applications of statistics.

3. Laboratory evaluation. The assimilation of statistical methods and synthesis of information using computer and representation tools is evaluated. It refers to the contents given in lab-practical sessions.

4. Literature search of applications of statistics to civil engineering. It evaluates the effort and ability to collect technical and scientific information on probabilistic modeling and statistics applications as well as understanding their content.

5. Self-assessment questionnaires. Several questionnaires are proposed on the subject topics covered during the semester.

The final score of a maximum of 10 is obtained by the weighted sum of the scores for each of the five assessment elements. The weighted values of the elements are

1. Conceptual assessment: 1.5 points
2. Applications to case studies: 5 points
3. Laboratory evaluation: 2 point
4. Literature search of applications of statistics to Civil Engineering: 0.5 points
5. Self-assessment questionnaires: 1 point

Criteria for re-evaluation qualification and eligibility: Students that failed the ordinary evaluation and have regularly attended all evaluation tests will have the opportunity of carrying out a re-evaluation test during the period specified in the academic calendar. Students who have already passed the test or were qualified as non-attending will not be admitted to the re-evaluation test. The maximum mark for the re-evaluation exam will be five over ten (5.0). The non-attendance of a student to the re-evaluation test, in the date specified will not grant access to further re-evaluation tests. Those students unable to attend any of the continuous assessment tests due to certifiable force majeure will be ensured extraordinary evaluation periods.

These tests must be authorized by the corresponding Head of Studies, at the request of the professor responsible for the course, and will be carried out within the corresponding academic period.

Materials and resources for the carrying out the examinations (calculator, official cheat sheets...) will be established for each exam.
Bibliography

Basic:


Complementary: