820002 - ES - Statistics

Coordinating unit: 295 - EEBE - Barcelona East School of Engineering
Teaching unit: 749 - MAT - Department of Mathematics
Academic year: 2019
Degree: BACHELOR'S DEGREE IN ELECTRICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN MECHANICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN CHEMICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN INDUSTRIAL ELECTRONICS AND AUTOMATIC CONTROL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN MECHANICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN CHEMICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN BIOMEDICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN ENERGY ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN BIOMEDICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN MATERIALS ENGINEERING (Syllabus 2010). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN ELECTRICAL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN INDUSTRIAL ELECTRONICS AND AUTOMATIC CONTROL ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)
BACHELOR'S DEGREE IN ENERGY ENGINEERING (Syllabus 2009). (Teaching unit Compulsory)

ECTS credits: 6
Teaching languages: Catalan, Spanish, English

Teaching staff
Coordinator: PABLO BUENESTADO CABALLERO
Others: Primer quadrimestre:
MARIA IMMACULADA GALVEZ CARRILLO - M12, M13, M23, M31, M32, M33, M43
PERE LOPEZ BROSA - T11, T12, T13, T21, T22
ALVARO MARTIN LLOPIS - T11, T12, T13
JOSE JULIAN RODELLAR BENEDE - M21, M22, M23
MAGDA LILIANA RUIZ ORDOÑEZ - M11, M32, M41, M42, M43

Opening hours
Timetable: Each teacher will serve students in his office according to the schedule published in ATENEA.

Requirements
ÁLGEBRA I CÁLCUL MULTIVARIABLE - Precorequisite
CÁLCUL - Prerequisite
CÁLCUL NUMÉRIC - EQUACIONES DIFERENCIALES - Precorequisite

Degree competences to which the subject contributes

Specific:
1. Solve mathematical problems that may arise in engineering. Apply knowledge of linear algebra; geometry; differential geometry; differential and integral calculus; differential equations and partial differential equations; numerical methods; numerical algorithms; statistics and optimisation.

Transversal:
2. 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.

**Teaching methodology**

The teaching methodology is distributed as follows:
- Lectures: 30%
- Practice classes with computer: 10%
- Self study: 45%
- Development of problems and reports: 10%
- Exams 5%

**Learning objectives of the subject**

Consolidate the fundamental concepts of statistics.

Identify the role of statistics in engineering problems.

Improve the students' skills in applying statistical tools to engineering modeling and problem-solving.

Use statistics to solve engineering problems or establish models.

**Study load**

<table>
<thead>
<tr>
<th>Total learning time: 150h</th>
<th>Hours large group:</th>
<th>45h</th>
<th>30.00%</th>
</tr>
</thead>
<tbody>
<tr>
<td>Hours medium group:</td>
<td>0h</td>
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<td>0.00%</td>
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<tr>
<td>Hours small group:</td>
<td>15h</td>
<td></td>
<td>10.00%</td>
</tr>
<tr>
<td>Guided activities:</td>
<td>0h</td>
<td></td>
<td>0.00%</td>
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<tr>
<td>Self study:</td>
<td>90h</td>
<td></td>
<td>60.00%</td>
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</tbody>
</table>
# 1. INTRODUCTION

**Learning time:** 4h  
Theory classes: 1h 30m  
Laboratory classes: 2h  
Self study: 0h 30m

**Description:**
- Statistics in engineering.  
- Objectives of statistics.  
- Statistical method.  
- History of statistics.

**Related activities:**
- Practice 1: Introduction to R. (Block 1)

**Specific objectives:**
- Demonstrate the important role of Statistics as a methodology in the study and resolution of various problems in engineering.  
- Understand and appraise the possibilities of Statistics.  
- Review the historical evolution of Statistics.  
- Learn to install and start working with the statistical software R.
2. DESCRIPTIVE STATISTICS

Description:
Definition of Descriptive Statistics (Exploratory Data Analysis)
Objectives of Descriptive Statistics.
General Concepts (Population, sample, variable, observation)
Types of data.
Frequency distribution.
Graphic representations.
Measures of central tendency.
Measures of variability.
Boxplot.
Sample moments.
Chebyshev inequality.
Measures of Skewness and Kurtosis.
Linear regression.

Related activities:
Practice 2: Descriptive statistics. (Block 1)
Practice 3: Linear Regression. (Block 1)
Evaluation block 1.

Specific objectives:
Describe a methodology for organizing, representing and summarizing data sets in order to facilitate their evaluation and interpretation.

Know and appreciate the techniques for obtaining information from data.

Use the R software as a tool for the statistical descriptive analysis of a data set.

Build frequency tables.

Represent frequency tables.

Calculate and interpret the numerical descriptive measures of a data set.

Construct and interpret the boxplot.

Learn to calculate the parameters of the linear regression and to evaluate the goodness of fit.
### 3. ELEMENTS OF PROBABILITY

**Learning time:** 16h  
Theory classes: 6h  
Self study: 10h

<table>
<thead>
<tr>
<th>Description:</th>
<th></th>
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</thead>
<tbody>
<tr>
<td>Definition of Probability.</td>
<td></td>
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<tr>
<td>Sample space of a random experiment.</td>
<td></td>
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<tr>
<td>Events. Types of events.</td>
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<tr>
<td>Operations with events.</td>
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<tr>
<td>Probability rules.</td>
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<tr>
<td>Conditional probability.</td>
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<tr>
<td>Independent events.</td>
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<tr>
<td>Total probability theorem. Bayes theorem.</td>
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<tr>
<td>Some counting rules: Permutations, variations, combinations.</td>
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</tbody>
</table>

**Related activities:**
- Development of a report on probability problems.

**Specific objectives:**
- Describe the outcomes of a random experiment in terms of the sample space.
- Define the probability function.
- Know the probabilistic elements for modeling random systems.
- Understand and apply the concepts of conditional probability and independent events.
- Know the main probability rules and apply them judiciously in practical problem-solving.
- Describe, motivating through practical examples, many of the concepts needed for the study of statistical inference.
### 4. RANDOM VARIABLES

<table>
<thead>
<tr>
<th>Description:</th>
<th>Learning time: 14h 30m</th>
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</thead>
<tbody>
<tr>
<td>Definition of a Random Variable.</td>
<td>Theory classes: 6h</td>
</tr>
<tr>
<td>Discrete and continuous random variables.</td>
<td>Self study: 8h 30m</td>
</tr>
<tr>
<td>Probability mass function and probability density function.</td>
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<tr>
<td>Probability distribution function.</td>
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<td>Measures of central tendency.</td>
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<td>Measures of dispersion.</td>
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<tr>
<td>Moments of a Random Variable.</td>
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<tr>
<td>Chebychev theorem.</td>
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<tr>
<td>Transformation of random variables.</td>
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</tbody>
</table>

**Related activities:**
Preparation of a report on random variable problems.

**Partial Exam 1.**

**Specific objectives:**
Present the concept of random variable.

Calculate and interpret the expectation and variance of random variables.

Understand and properly handle discrete and continuous random variables.

Relate the new concepts with those studied in descriptive statistics.
5. PROBABILISTIC MODELS IN ENGINEERING

**Learning time:** 30h
- Theory classes: 6h
- Laboratory classes: 4h
- Self study: 20h

**Description:**
**DISCRETE MODELS:**
- Uniform distribution.
- Bernoulli, Binomial, Negative Binomial, and Hypergeometric distribution.
- Poisson distribution.

**CONTINUOUS MODELS:**
- Uniform distribution.
- Exponential distribution.
- Normal distribution.

**Related activities:**
- Preparation of problems on probabilistic models.

- Practice 4: Discreets Probabilistic models. (Block 2)
- Practice 5: Continus Probabilistic models. (Block 2)
- Evaluation block 2.

- Partial Exam 2.

**Specific objectives:**
- Define and study the probability distributions most commonly used in engineering.

- Use the R software as a computational tool for solving problems on probabilities and random variables.
6. SAMPLING. CENTRAL LIMIT THEOREM.

<table>
<thead>
<tr>
<th>Learning time: 20h</th>
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<tbody>
<tr>
<td>Theory classes: 6h</td>
</tr>
<tr>
<td>Laboratory classes: 2h</td>
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<tr>
<td>Self study: 12h</td>
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</tbody>
</table>

**Description:**
- Types of sampling.
- Statistical distributions.
- Laws of large numbers.
- Central Limit Theorem.

**Related activities:**
- Practice 6: Sampling. Sampling distributions of statistics. (Block 3)

**Specific objectives:**
- Present some basic theoretical elements associated to random sampling and statistical inference.
- Know the most common techniques of data collection.
- Illustrate different techniques that allow applying the inductive process of statistical inference in order to obtain useful and reliable results.
- Use common sampling distributions, as the Student's T distribution.
- Learn some practical applications of the Central Limit Theorem.
- Use the normal distribution to approximate some discrete distributions.
7. POINT AND INTERVAL ESTIMATION

<table>
<thead>
<tr>
<th>Learning time:</th>
<th>21h</th>
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</thead>
<tbody>
<tr>
<td></td>
<td>Theory classes: 9h</td>
</tr>
<tr>
<td></td>
<td>Self study : 12h</td>
</tr>
</tbody>
</table>

**Description:**

Estimators: definition and properties.

Confidence interval estimation of the mean, variance and proportion.

**Related activities:**
Problems on point estimation.
Development of problems on interval estimation.

Partial Exam 3.

**Specific objectives:**
Estimate the value of a parameter from sample information.

Study the two most common methods for determining point estimates.

Study the most important properties of the estimators.

Know the sampling distributions of the estimators associated to normal, binomial and Poisson random variables.

Explain and apply interval estimation of the mean and variance of normal populations and approximately normal populations.

Know how to use the tables of the usual distributions associated to interval estimation.

Use the R software for calculating confidence intervals.
8. HYPOTHESIS TESTING

Description:
Hypothesis testing of parametric models.

Errors associated to hypothesis testing.

P-value computation.

Statistical power.

Model testing.

Related activities:
Development of problems on statistical hypothesis testing.

Practice 7: Confidence intervals. Hypothesis testing. (Block 3)
Evaluation block 3.

Partial exam 4.
Evaluation of the Generic Competence.

Specific objectives:
Study statistical hypothesis testing and its application to means, proportions, etc.

Be able to apply judiciously the most common statistical tests, appreciating their possibilities and limitations.

Calculate the p-value associated to a hypothesis test.

Understand the decision errors associated with hypothesis testing.

Use the R software as a computational tool to solve problems on statistical hypothesis tests.

Qualification system

The subject is declared within a framework of continuous evaluation. The global course mark (GCM) will be computed according to the weighting below. A global course mark 5.0 or higher is required to pass the course:

- Realization of 4 exams: 71% (17.75% by exam)
- Statistic practices with R: 24% (block 1: 8%, block 2: 8%, block 3: 8%)
- Generic Competence (Oral and written effective communication): 5% (Competence is evaluated with an essay at the end of the course)

This subject not has re-evaluation.
**Regulations for carrying out activities**

The student must provide a detailed solution of the problems (in exams and reports).

- Students will not be able to attend the exam with notes, or books, or forms, or statistical tables.

- The faculty will take to the classroom the statements sheets, the exam form and the statistical tables.

- Students can take to the exam a calculator with characteristics similar to the one they use in the CNED.

- The duration of the each exam will be 60 minutes in total. The CG test will last 30 minutes.

- The exams consist of 2 problems that the students must answer in different sheets. The problems will be delivered separately, so students must write down their name, group and ID in each of the pages, even if they do not answer any of the problems.

- The GC test consists of 2 questions related to the text, previously posted in ATENEA. The 2 essays will have a limited space.

- The resolution of the problems forces the student to write the coherent development in the answer sheet.

- Students can not use pencil or red pen to answer problems.

- Students can only take the test in the assigned classroom.

- The student must bring their passport to the exams.

- Students will not write anything on the form and the statistical tables. This documentation will also be delivered at the end of the test.

- The professors will not answer questions during the exam / test.
Bibliography

Basic:


Complementary:


Others resources:

Computer material

Probabilitat i estadística matemàtica : teoria i problemes resolts