5-Year Dual Degree B. Tech. (Computer Science & Engineering) + M.Tech. / MBA

Effective from: 2011 -2012

QUANTITATIVE TECHNIQUES			
Course Code:	MA201	Credits:	4
No. of Lectures (Hrs/Week):	3+1	Mid Sem Exam Hours	2
Total No. of Lectures:	45+15	End Sem Exam Hours	3:

UNIT-I

Random Events, Independent and dependent events, axioms of the theory of probability, Simple and conditional probability, Bayes theorem.

UNIT-II

One dimensional random variables (discrete and continuous), distribution of a random variable (density function and cdf), Characteristic function of a random variable and its utility, Bivariate random variable, joint, marginal and conditional distributions, joint characteristic function, Moments, Moment Generating functions, Skewness, Kurtosis.

UNIT-III

Bernoulli, Binomial, Poisson, Geometric, Uniform, Exponential, Normal, Earlang, Weibull, Method of least squares (Fitting of straight lines, Polynomials, Exponential and logarithmic curves), covariance and correlation.

UNIT-IV

Sampling theory (small and large), Test of hypothesis and significance: Chi-square test, t-test, z-test, F-test, Questionaire design.

IINIT_V

Markov chain, Chapman-Kolmogorov Equation, Classification of states.

Text Books:

1. T. Veerarajan. Probability, Statistics and Random Processes, Tata McGraw-Hill.

Reference Books:

- 2. V. K. Rohatgi: An Introduction to Probability Theory and Mathematical Statistics. John Wiley & Sons 1976.
- 3. John Freund: Introduction to Probability. Dover Publications.
- 4. Marylees Miller, John E. Freund, Irwin Miller: John E. Freund's Mathematical Statistics: With Applications, Prentice Hall, 2003.
- 5. Levin and Rubin, Statistics for Management, Prentice Hall.