

Probability and Statistics

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Probability and Statistics

Module-I: Probability and Random Variables

Probability, Conditional Probability, Baye's Theorem, Random Variables: Basic Definitions, Discrete and Continuous random variables; Probability Distribution: Probability Mass Function and Probability Density Function, Mathematical Expectation.

Module-II: Probability Distribution

Binomial Distribution: Mean and Variances of Binomial Distribution, Recurrence Formula for the Binomial Distribution; Poisson Distribution: Poisson Distribution as a Limiting Case of Binomial Distribution, Mean and Variance of Poisson Distribution, Recurrence Formula for the Poisson Distribution; Normal Distribution: Mean, Variance, Mode, Median, Characteristics of Normal Distribution.

Module-III: Correlation and Regression

Correlation: Karl Pearson's Coefficient of Correlation, Computation of Correlation Coefficient, Rank Correlation, Repeated Ranks, Properties of Correlation.

Regression: Lines of Regression, Regression Coefficient, Properties of Regression Coefficient, Angle between Lines of Regression, Multiple Correlation and Regression.

Module - IV: Test of Hypothesis-I

Sampling: Definitions of population, Sampling, Parameter of Statistics, Standard error, Test of Significance: Null Hypothesis, Alternate Hypothesis, Type I and Type II errors, Critical Region, Confidence Interval, Level of Significance, One Sided Test, Two Sided Test. Large Sample Test: Test of Significance for Single Mean, Test of Significance for Difference between two Sample Means, Test of Significance for Single Proportion and Test of Difference between Proportions

Module - V: Test of Hypothesis-II

Small Sample Tests; Student t-distribution, its properties: Test of Significance difference between Sample Mean and Population Mean, Difference between Means of two Small Samples; Snedecor's F-distribution and its Properties, Test of Equality of two Population Variances; Chi-Square Distribution and its Properties: Test of Equality of two Population Variances, Chi-square Test of Goodness of Fit

Probability and Statistics

Chapter-I: Descriptive Statistics

1.0	Aims and Objectives	1
1.1	Introduction	1
1.2	Data Science	2
1.2.1	Classification of the Science of Statistics	2
1.3	Meaning of Statistics	3
1.4	Nature of Statistics	3
1.4.1	Statistics as an Art	3
1.4.2	Statistics as a Science	3
1.5	Functions of Statistics	4
1.6	Scope, Uses and Importance of Statistics	4
1.7	Collection of data	4
1.7.1	Types of Data	5
1.7.2	Sources of Data	5
1.8	Primary data	6
1.8.1	Methods of Collecting Primary Data	6
1.8.1.1	Direct Personal Investigation	6
1.8.1.2	Indirect Personal Investigation	6
1.8.1.3	Information through Correspondents	7
1.8.1.4	Questionnaire Method	7
1.9	Secondary Data	8
1.10	Meaning of Population and Sample	9
1.11	Variable	10
1.12	Data Visualization	11
1.12.1	Characteristics of Graphs	12
1.12.2	General Rules for Graphic Presentation	12
1.12.3	Types of Graphs	13
1.13	Arithmetic Mean Meaning	25
1.14	Calculation of Simple Arithmetic Mean	25
1.14.1	Individual Observations	25
1.14.2	Calculation of Arithmetic Mean: Discrete Series	26
1.14.3	Calculation of Arithmetic Mean – Continuous Series	26
1.14.4	Solved Example	27

1.15	Weighted Arithmetic Mean	28
1.16	Definition of Median	30
1.17	Calculation of Median	30
1.17.1	Individual Observations	30
1.17.2	Discrete Series	30
1.17.3	Continuous Series Exclusive Form	30
1.17.4	Cumulative Series	31
1.17.5	Calculation of Missing Frequencies when Median is Known	32
1.17.6	Calculation of Quartiles, Deciles and percentiles in individual series	33
1.17.7	Calculation of Quartiles, Deciles, Percentiles in Discrete Series	33
1.17.8	Calculation of Quartiles, Deciles, Percentiles in Continuous Series	34
1.18	Mode	35
1.19	Calculation of Mode-Continuous Series	35
1.20	Measures of Variability	37
1.21	Skewness	39
1.21.1	Tests of Skewness	39
1.21.2	Measures of Skewness	40
1.22	Kurtosis	43
1.22.1	Measures of Kurtosis	43
1.23	Summary	46
1.24	Review Questions	46
1.25	Multiple Choice Questions	47
Chapter-II: CorrelationI		
2.0	Aims and Objectives	49
2.1	Introduction	49
2.1.1	Bivariate Distribution	49
2.2	Correlation	50
2.2.1	Definitions	50
2.2.2	Degree of Correlation	51
2.2.3	Interpreting the Coefficient of Correlation (r)	52
2.2.4	Importance or Significance of the Correlation Analysis	52
2.3	Types of Correlation	53
2.4	Methods of Studying Correlation	56
2.4.1	Graphic Methods	56
2.4.1.1	Scatter Diagram Method	56
2.4.1.2	Merits and Demerits of Scatter Diagram	58
2.4.1.3	Correlation Graph Method	59
2.5	Coefficient of Correlation	60

2.6	Karl Pearson Coefficient of Correlation	60
2.6.1	Methods of Computation	61
2.6.2	Change of Scale and Origin in the Calculation of 'r'	65
2.6.3	Correlation of Grouped Data	66
2.6.4	Properties of Coefficient of Correlation	68
2.6.5	Probable Error of the Coefficient of Correlation (PEr)	68
2.6.6	Coefficient of Determination	69
2.6.7	Merits and Limitations of Karl Pearson's Coefficient of Correlation	70
2.6.8	Examples	70
2.7	Spearman's Rank Correlation Coefficient	79
2.7.1	Definition	79
2.7.2	When to use Rank Correlation Coefficient	80
2.7.3	Features of Spearman's Correlation Coefficient	80
2.7.4	Merits and Limitations of Spearman's Rank Correlation Coefficient	82
2.7.5	Examples	83
2.8	Repeated Ranks	85
2.9	Summary	88
2.10	Review Questions	89
2.11	Exercises	90
2.12	Mutiple Choice Questions	92

Chapter-III: Regression

3.0	Aims and Objectives	95
3.1	Introduction	95
3.2	Regression Analysis	95
3.2.1	Definitions	96
3.2.2	Types of Regression	96
3.3	Methods of Studying Regression	99
3.3.1	Graphic Method	100
3.3.2	Algebraic Method	102
3.4	Regression Equations	103
3.4.1	Method of Deviations from the Means of X and Y	106
3.4.2	Regression Coefficients	107
3.4.3	Properties of Regression Coefficients	107
3.4.4	Examples	108
3.4.5	Deviations Taken from Assumed Means	113

3.5	Regression Analysis in Grouped Data	115
3.6	Solved Examples	117
3.7	Angle between the Regression Lines	126
3.7.1	Examples	127
3.8	Coefficient of Determination	128
3.9	Limitation of Regression Analysis	129
3.10	Curve Fitting	129
3.10.1	Introduction	129
3.10.2	Method of Least Squares	131
3.10.3	Fitting a Straight Line by the Method of Least Squares	134
3.10.4	Fitting a Parabola or a Second Degree Curve by the Method of Least Squares	135
3.10.5	Fitting an exponential curve $y = ae^{bx}$ by the method of Least Squares	136
3.10.6	Fitting a curve $y = ab^x$ by the method of Least Squares	137
3.10.7	Fitting a curve $y = ax^b$ by the Method of Least Squares	137
3.10.8	Examples	138
3.11	Multiple Regression Analysis	144
3.11.1	Examples	146
3.12	Multiple Correlation	149
3.12.1	Partial and Multiple Correlation	150
3.12.2	Partial Correlation Co-efficient	151
3.12.3	Multiple Correlation	151
3.12.4	Coefficient of Multiple Correlation	153
3.12.5	Coefficient of Multiple Determination	153
3.13	Summary	155
3.14	Review Questions	155
3.15	Exercises	156
3.16	Multiple Choice Questions	159
Chapter-IV: Introduction to Probability		
4.0	Aims and Objectives	163
4.1	Introduction	163
4.2	Basic Concepts OF Probability	164
4.3	Mathematical, Statistical Definitions of Probability	170
4.4	Solved Problems	172
4.5	Axiomatic Approach to Probability	177

4.6	Theorems on Probability	178
4.7	Examples	183
4.8	Conditional Probability	188
4.8.1	Examples	191
4.9	Multiplication Theorem of Probability	192
4.9.1	Examples	198
4.10	Total probability theorem	205
4.11	Baye's Theorem	205
4.12	Examples	206
4.13	Summary	211
4.14	Review Questions	211
4.15	Exercises	212
4.16	Multiple Choice Questions	214
Chapter-V: Random Variables		
5.0	Aims and Objectives	217
5.1	Introduction	217
5.2	Random Variables	218
5.2.1	Concept of a Random Variable	218
5.2.2	Examples	219
5.2.3	Theorems of Random Variables	220
5.2.4	Discrete and Continous Sample Space	220
5.2.4.1	Conditions for a Function to be a Random Variable	220
5.3	Types of Random Variables	221
5.4	Functions of Random Variables	222
5.4.1	Theorems	223
5.5	Probability Distribution Function	225
5.5.1	Properties of Distribution Function	225
5.6	Discrete Probability Distribution	226
5.6.1	Probability Mass Function	227
5.6.2	Discrete Distribution Function	228
5.6.3	Mean, Variance and Standard Deviation of a Probability Distribution	229
5.6.4	Examples	230
5.7	ContiNous Probability Distribution	239
5.7.1	Probability Density Function	239
5.7.2	Continous Distribution Function	241

5.7.3	Measures of Central Tendency for Continuous Probability Distribution	241
5.7.4	Examples	242
5.8	Mathematical Expectation	252
5.8.1	Examples	253
5.8.2	Variance of Random Variables	255
5.8.3	Raw Moments and Central Moments	258
5.8.3.1	r^{th} MOMENT (ABOUT ORIGIN)	259
5.8.3.2	Central Moments	260
5.8.3.3	Relation between μ'_r and μ_r	260
5.8.4	Addition and Multiplication Theorems (Expectation)	261
5.8.5	Expectation of a Linear Combination of Random Variables	264
5.8.6	Covariance	264
5.8.7	Jointly Distributed Random Variables	265
5.8.8	Examples	269
5.9	Moment Generating Function	275
5.9.1	Cumulants	278
5.9.2	Characteristic Function	279
5.9.2.1	Properties of Characteristic Function	279
5.9.2.2	Theorems on Characteristic Function	280
5.9.3	Examples	281
5.10	Summary	285
5.11	Review Questions	285
5.12	Exercises	286
5.13	Multiple Choice Questions	289
Chapter-VI: Probability Distribution		
6.0	Aims and Objectives	293
6.1	Introduction	293
6.1.1	Bernoulli's Trials	294
6.2	Binominal Distribution	294
6.2.1	Mean and Variance of the Binomial Distribution	297
6.2.2	Moment Generating Function (M.G.F.) , Mean and Variance of a Binomial Distribution about Origin	297
6.2.2.1	Moment Generating Function	297
6.2.2.2	Mean and Variance of Binomial Distribution	298

6.2.3	First Four Moments about Origin of Binomial Distribution	298
6.2.4	Central Moments or Moments about Mean of Binomial Distribution	298
6.2.5	Additive Property of Binomial Distribution	299
6.2.6	Recurrence Formula for the Central Moments of the Binomial Distribution	300
6.2.7	Examples	301
6.3	Poisson Distribution	310
6.3.1	Poisson Distribution as Limiting Form of Binomial Distribution	311
6.3.2	Mean and Variance of Poisson Distribution	312
6.3.3	Moment Generating Function, Mean and Variance of the Poisson Distribution	312
6.3.4	Moments About the Origin	313
6.3.5	Recurrence Formula for the Central moments of the Poisson Distribution	313
6.3.6	Recurrence relation for Probabilities	314
6.3.7	Cumulative Function of the Poisson Variate	314
6.3.8	Reproductive or Additive Property	314
6.3.9	Examples of the Occurrence of Poisson Distribution in Real Life	315
6.3.10	Examples	315
6.4	Normal Distribution	328
6.4.1	Properties of the Normal Distribution	329
6.4.2	Normal Distribution as a Limiting Form of Binomial Distribution	335
6.4.3	Additive Property or Reproductive Property	337
6.4.4	The Log-Normal Distribution	337
6.4.5	Chief Characteristics of the Normal Distribution	338
6.4.6	Importance of Normal Distribution	339
6.4.7	Examples	340
6.5	Chebychev's Inequality	351
6.6	Summary	356
6.7	Review Questions	356
6.8	Exercises	357
6.9	Multiple Choice Questions	361
Chapter - VII: Sampling Distribution and Estimation		
7.0	Aims and Objectives	363
7.1	Introduction	363
7.2	Sampling	363
7.2.1	Census Vs. Sample Survey	364

7.3	Principles of Sampling	364
7.3.1	Characteristics of a Good Sample	365
7.3.2	Advantages of Sampling	365
7.3.3	Limitations of Sampling	366
7.4	Types of Sampling	366
7.5	Parameters and Statistics	366
7.5.1	Sample Mean and Sample Variance	368
7.6	Sampling Distribution	369
7.6.1	Sampling Distribution of the Means (σ known)	371
7.6.2	Sampling Distribution of Proportions	372
7.6.3	Sampling Distribution of Differences and Sums	372
7.7	Central Limit Theorem	374
7.8	Standard Error of a Statistic	377
7.9	Sampling Distribution of the Mean (Unknown)	378
7.10	Sampling Distribution of Variance s^2	378
7.10.1	Examples	379
7.11	Estimation	392
7.11.1	Introduction	392
7.11.2	Estimator and Estimate	393
7.11.3	Element of Estimators	394
7.11.4	Point Estimation	395
7.11.4.1	Properties of a Good Estimator	395
7.11.4.2	More Efficient Unbiased Estimator	403
7.11.5	Interval Estimation	405
7.11.5.1	Confidence Interval Estimates of Population Parameters	406
7.11.5.2	Determination of Proper Sample Size	408
7.11.5.3	Confidence Intervals of Parameters of Normal Population by Pivot Method	413
7.11.6	Bayesian Estimation	414
7.11.7	Examples	414
7.12	Summary	422
7.13	Review Questions	422
7.14	Exercises	424
7.15	Multiple Choice Questions	426

Chapter - VIII: Test of Hypothesis - I

8.0	Aims and Objectives	431
8.1	Introduction	431
8.2	Concepts of Statistical Hypothesis	432
8.2.1	Simple and Composite Hypothesis	433
8.3	Tests of hypothesis and Tests of Significance	433
8.3.1	Tests of Significance	434
8.4	Errors in Testing of Hypotheses	436
8.4.1	Errors in Sampling	436
8.5	Critical Region and Level of Significance	437
8.6	One-Tailed and Two-Tailed Tests	438
8.7	One-Tailed and Two-Tailed Tests	441
8.8	Procedure for Testing of Hypothesis	442
8.9	Examples	442
8.10	Tests of Significance for Large Samples	443
8.10.1	Test of Significance of Single Means	445
8.10.1.1	Examples	446
8.10.2	Test of Significance of the Difference Between the Means of Two Large Samples	452
8.10.2.1	Examples	453
8.10.3	Test of Significance for Single Proportion	460
8.10.3.1	Examples	461
8.10.4	Test for Significant Difference Between Two Proportions	468
8.10.4.1	Examples	469
8.11	Summary	476
8.12	Review Questions	476
8.13	Exercises	477
8.14	Multiple Choice Questions	478

Chapter - IX: Test of Hypothesis - II

9.0	Aims and Objectives	481
9.1	Introduction	481
9.2	Tests of Significance based on χ^2 , t and F	482
9.2.1	Degree of Freedom	482

9.3	Student's t-Distribution	483
9.3.1	Properties of t-Distribution	483
9.3.2	Uses of t-distribution	484
9.3.3	Students 't' test	484
9.3.4	Confidence or Fiducial Limits for μ	484
9.3.5	Critical Values of t and the t-table	485
9.3.6	Test of Significance of the Difference between Sample Mean and Population Mean	485
9.3.6.1	Examples	486
9.3.6.2	Problems related to Student's T-test	495
9.3.7	Test of Significance of Difference between Means of Two Small Samples Drawn from the Same Normal Population.	500
9.3.7.1	Examples	501
9.3.8	Paired Sample t - Test	513
9.4	F-distribution	514
9.4.1	Properties of the F-Distribution	517
9.4.2	Applications	517
9.4.3	F-test of Significance of the Difference between Population Variances	517
9.4.4	Examples	518
9.5	Chi-Square Distribution	528
9.5.1	Properties of χ^2 - Distribution	529
9.5.2	Uses of χ^2 - Distribution	530
9.5.3	Chi-Square (χ^2) Test	530
9.5.3.1	χ^2 - Test of Goodness of Fit	530
9.5.3.2	Conditions for the Validity of χ^2 - Test	531
9.5.3.3	Examples	531
9.5.4	χ^2 - Test of Independence of Attributes	545
9.5.4.1	Contingency Table	547
9.5.4.2	Examples	549
9.5.5	Chi-Square Test for Population Variance	556
9.6	Summary	557
9.7	Review Questions	557
9.8	Exercises	558
9.9	Multiple Choice Questions	562