No. UG/51 of 2018-19

CIRCULAR:-

Attention of the Principals of the affiliated Colleges and Directors of the recognized Institutions in Humanities and Sci. & Tech. Faculty is invited to this office Circular No. UG/107 of 2010, dated 29th May, 2010 and Circular No. UG/108 of 2010 dated 28th May, 2010 relating to syllabus of the B.A./B.Sc. degree course.

They are hereby informed that the recommendations made by the Board of Studies in Statistics at its meeting held on 3rd May, 2018 have been accepted by the Academic Council at its meeting held on 5th May, 2018 vide item No. 4.69 and that in accordance therewith, the revised syllabus as per the (CBCS) for the T.Y.B.A./B.Sc. in Statistics (Sem - V & VI), has been brought into force with effect from the academic year 2018-19, accordingly. (The same is available on the University's website www.mu.ac.in).

MUMBAI – 400 032 26th June, 2018

To

(Dr. Dinesh Kamble)
I/c REGISTRAR

The Principals of the affiliated Colleges & Directors of the recognized Institutions in Humanities and Sci. & Tech. Faculty. (Circular No. UG/334 of 2017-18 dated 9th January, 2018.)

A.C/4.69/05/05/2018

No. UG/ 51 -A of 2018

100, 00,

MUMBAI-400 032 26th June, 2018

Copy forwarded with Compliments for information to:-

- 1) The I/c Dean, Faculty of Humanities and Science & Technology,
- 2) The Chairman, Board of Studies in Statistics,
- 3) The Director, Board of Examinations and Evaluation,
- 4) The Director, Board of Students Development,
- 5) The Co-Ordinator, University Computerization Centre,

(Dr. Dinesh Kamble)
I/c REGISTRAR

UNIVERSITY OF MUMBAI



Syllabus for the T.Y.B.Sc. Programme: B.Sc.

Sem. V & Sem. VI

Course: STATISTICS

(As per Credit Based Choice System with effect from the academic year 2018–2019)

T. Y. B. Sc. STATISTICS SYLLABUS

CREDIT BASED AND CHOICE SYSTEM

TO BE IMPLEMENTED FROM THE ACADEMIC YEAR 2018-19

SEMESTER V

Theory

Course	UNIT	TOPICS	Credits	L ectures
	I	PROBABILITY		15
	II	INEQUALITIES AND LAW OF LARGE NUMBERS		15
USST501	III	JOINT MOMENT GENERATING FUNCTION, TRINOMIAL AND MULTINOMIAL DISTRIBUTION	2.5	15
	IV	ORDER STATISTICS		15
Course	UNIT	TOPICS	Credits	L ectures
	I	POINT ESTIMATION AND PROPERTIES OF ESTIMATORS		15
USST502	II	METHODS OF POINT ESTIMATION		15
	III	BAYESIAN ESTIMATION METHOD & INTERVAL ESTIMATION	2.5	15
	IV	INTRODUCTION TO LINEAR MODELS		15
Course	UNIT	TOPICS	Credits	L ectures
	I	EPIDEMIC MODELS		15
USST501	II	BIOASSAYS		15
	III	CLINICAL TRIALS	2.5	15
	IV	CLINICAL TRIALS and BIOEQUIVALENCE		15

Course	UNIT	TOPICS	Credits	L ectures
	I	FUNDAMENTALS OF R		15
USST504A	II	SIMPLE LINEAR REGRESSION MODEL	2.5	15
(Elective)	III	MULTIPLE LINEAR REGRESSION MODEL	2.0	15
	IV	VALIDITY OF ASSUMPTIONS		15
Course	UNIT	TOPICS	Credits	L ectures
	I	INTRODUCTION		15
USST504B (Elective)	II	NUMPY, PANDAS AND DATA EXPLORATION	2.5	15
	III	DESCRIPTIVE STATISTICS AND STATISTICAL METHODS		15
	IV	INFERENTIAL STATISTICS		15

Course	Practicals	Credits	Lectures per week
USSTP05	Practicals of course USST501+USST502	3	8
USSTP06	Practicals of course USST503+USST504	3	8

Cour	se Code	Title	Credits
US	ST501	PROBABILITY AND DISTRIBUTION THEORY	2.5 Credits
			(60 Lectures)
Unit I	PROBAB	ILITY	15 Lectures
		s: Random Experiment, Outcome, Event, Sample Space, Iutually Exclusive, Exhaustive and Equally Likely Events.	
(ii) Mat	thematical, S	Statistical, Axiomatic and Subjective probability.	
(iii)	Addition	Theorem for (a) two (b) three events	
(iv)	Condition	nal Probability: Multiplication Theorem for two, three events.	
(v)	Bayes' the	eorem.	
(a) A	At least one	Probability of realization of: (b) Exactly m (c) At least m of N events A ₁ , A ₂ , A ₃ A _N . pancy problems, Matching and Guessing problems. them.	
<u>Unit II</u>	: INEQUA	ALITIES AND LAW OF LARGE NUMBERS	15 Lectures
(i)	Markov Ine	equality	
(ii)	Tchebys	hev's Inequality	
(iii)	Boole's Ine	equality	
(iv)	Cauchy Scl	hwartz's Inequality	
(v) Y	Weak law o	f large numbers. (Ref.9,10)	

15 Lectures <u>Unit III: JOINT MOMENT GENERATING FUNCTION,</u> TRINOMAIL DISTRIBUTION AND MULTINOMIAL DISTRIBUTION (i) Definition and properties of Moment Generating Function (MGF) of two random variables of discrete and continuous type. Necessary and Sufficient condition for independence of two random variables. Concept and definition of Bivariate MGF. (ii) Trinomial distribution Definition of joint probability distribution of (X, Y). Joint moment generating function, moments μ_{rs} where r=0, 1, 2 and s=0, 1, 2. Marginal & Conditional distributions. Their Means & Variances. Correlation coefficient between (X, Y). Distribution of the Sum X+Y Extension to Multinomial distribution with parameters (n, p1, p2,...pk-1) where p1+p2+...pk-1+pk=1. Expression for joint MGF. Derivation of: joint probability distribution of (Xi, Xj). Conditional probability distribution of Xi **Unit IV: ORDER STATISTICS** 15 Lectures (i) Definition of Order Statistics based on a random sample. (ii) Derivation of: (a) Cumulative distribution function of rth order statistic. (b) Probability density functions of the rth order statistic. (c) Joint Probability density function of the rth and the sth order statistic (r<s) (d) Joint Probability density functions of all n ordered statistics. (e) Distribution of Maximum observation (nth order statistic) and Minimum observation (first order statistic) in case of uniform and Exponential distribution . (f) Probability density function of the difference between rth and sth order statistic (r<s) in case of uniform and Exponential distribution

(Ref.2,3,4)

- 1. Feller W: An introduction to probability theory and it's applications, Volume: 1, Third edition, Wiley Eastern Limited.
- 2. Hogg R V. & Craig Allen T.: Introduction to Mathematical Statistics, Fifth edition, Pearson Education (Singapore) Pvt. Ltd.
- 3. Mood A. M., Graybill F. A., Boes D. C.: Introduction to the theory of statistics, Third edition, Mcgraw- Hill Series.

- 4. Hogg R. V. and Tanis E.A.: Probability and Statistical Inference, Fourth edition, McMillan Publishing Company.
- 5. Gupta S C & Kapoor V K: Fundamentals of Mathematical statistics, Eleventh edition, Sultan Chand & Sons.
- 6. Biswas S.: Topics in Statistical Methodology, First edition, Wiley Eastern Ltd.
- 7. Kapur J. N. & Saxena H. C.: Mathematical Statistics, Fifteenth edition, S. Chand and Company.
- 8. Chandra T.K. & Chatterjee D.: A First Course in Probability, Second Edition, Narosa Publishing House.
- 9. S.C. Gupta and V.K.Kapoor: Fundamental of Mathematical Statistics, Sultan Chand and Sons
- 10. V K Rohatgi: An Introduction to probability and Mathematical Statistics,

Course Code	Title	Credits
USST502	THEORY OF ESTIMATION	2.5 Credits (60
II 'A L DODUM		Lectures)
	ESTIMATION AND PROPERTIES OF ESTIMATORS	15 Lectures
Notion of	a Parameter and Parameter Space.	
Problem	of Point estimation.	
• Definition	s: Statistic, Estimator and Estimate.	
• Propertie	s of a good estimator :	
Illu	abiasedness: Definition of an unbiased estimator, ustrations and examples. Doofs of the following results:	
	o distinct unbiased estimators of $U(\theta)$ give rise to ely many unbiased estimators.	
(ii) If 7	Γ is an unbiased estimator of Θ then U(T) is an unbiased	
estima	tor of $U(\theta)$ provided $U(\cdot)$ is a linear function.	
	nsistency:Definition of Consistency. fficient condition for consistency, proof & Illustrations	
Ne	fficiency: Concept and Definition of sufficient statistic. syman's Factorization theorem (without proof). Exponential mily of probability distributions and sufficient statistics.	
4. <u>Re</u>	lative efficiency of an estimator & illustrative examples.	

Minimum variance unbiased estimator(MVUE) and Cramer Rao **Inequality:** 1.Definition of MVUE 2. Uniqueness property of MVUE (proof). 3. Fisher's information function 4. Regularity conditions. 5. Statement and proof of Cramer-Rao inequality. 6. Cramer-Rao lower bound (CRLB), Efficiency of an estimator using CRLB. 7. Condition when equality is attained in Cramer Rao Inequality and its use in finding MVUE. Ref. 1,3,8 **UNIT II: METHODS OF POINT ESTIMATION** 15 Lectures Method of Maximum Likelihood Estimation (M.L.E.): 1. Definition of likelihood as a function of unknown parameter for a random sample from: Discrete distribution & Continuous distribution. **2.** Derivation of Maximum likelihood estimator (M.L.E.) for parameters of Standard distributions (case of one and two unknown parameters). **3**. Properties of MLE (without proof). **Method of Moments:** 1. Derivation of Moment estimators for standard distributions (case of one and two unknown parameters) Illustrations of situations where MLE and Moment Estimators are distinct and their comparison using Mean Square error. Method of Minimum Chi-square and Modified Minimum Chi-**Square**

Ref: 1,2,3

Γ III: BAYESIAN ESTIMATION METHOD & INTERVAL IMATION	15 Lectu
Bayes Estimation: 1. Prior distribution, Posterior distribution 2. Loss function, Risk function 3. Types of Loss function: Squared error Loss function	
(SELF), Absolute error Loss function (AELF) 4. Bayes' risk.	
5.Bayes' method of finding Point estimator (assuming	
SELF)	
Examples: (i) Binomial- Beta (ii) Poisson- Gamma	
(iii) Gamma-Gamma (iv) Normal-Normal	
 Interval Estimation: Concept of confidence interval & confidence limits. Definition of Pivotal quantity and its use in obtaining confidence limits. Derivation of 100(1-∞) % equal tailed confidence interval for :	15
Explanation of General Linear Model of full rank with assumptions.	Lectu
Model: $\mathbf{Y} = \mathbf{X}\boldsymbol{\beta} + \underline{\mathbf{e}}$ where $\underline{\mathbf{e}} \sim \mathbf{N} (0, \sigma^2 \mathbf{I})$ Derivation of: 1) Least squares estimator of $\underline{\boldsymbol{\beta}}$	
2) $E(\hat{\beta})$ 3) $V(\hat{\beta})$	

- GuassMarkoff theorem for full rank Model: $Y = X\beta + e$.
- **Derivation of :** 1) $E(1'\widehat{\beta})$ 2) $V(1'\widehat{\beta})$.
- Confidence interval for $l'\beta$ when σ^2 is known.
- Confidence interval of β when σ^2 is known.

Ref. 9,10.

Reference books:

- HoggR.V., CraigA.T.: Introduction to Mathematical Statistics, Fourth Edition; Collier McMillan Publishers.
- 2. HoggR.V., TannisE. A.: Probability and Statistical Inference, Third Edition; Collier McMillan Publishers.
- 3. Rohatgi, V. K, EhsanesSaleh A.K. Md.: An introduction to Probability Theory and Mathematical Statistics, Second Edition, Wiley series in Probability and Statistics.
- 4. John E. Freund's Mathematical Statistics: I. Miller, M. Miller; Sixth Edition; Pearson Education Inc.
- 5. HoelP.G.: Introduction to Mathematical Statistics; Fourth Edition; John Wiley & Sons Inc.
- 6. GuptaS.C., KapoorV.K.: Fundamentals of Mathematical Statistics; Eighth Edition; Sultan Chand & Sons.
- 7. KapurJ.N., SaxenaH.C.: Mathematical Statistics; Fifteenth Edition; S. Chand & Company Ltd.
- 8. AroraSanjay and BansiLal: New Mathematical Statistics, SatyaPrakashan, New Market, New Delhi,5(1989)

9. A.M.Kshirsagar; Linear Models

10. F.A. Graybill; An Introduction to Linear Models

2Course Code	Title	Credits
USST503	BIOSTATISTICS	2.5 Credits
		(60
		lectures)
Unit I : EPIDEMIC MO	DDELS	15 Lectures
(i) The features of	Epidemic spread. Definitions of various terms	
	imple mathematical models for epidemics:	
	model without removals (for 'a' introductions),	
Carrier model		
` '	models. Reed-Frost and Greenwood models.	
	of individual chains and total number of cases.	
	elihood estimator of 'p' and its asymptotic variance	
for households	s of sizes up to 4.	
	(Ref. 1)	
Unit II : BIOASSAYS		15 Lectures
(1) Meaning and sco Fieller's theor	ppe of bioassays. Relative potency. Direct assays.	
	Pose-response relationship. Conditions of similarity	
	y. Linearizing transformations. Parallel line assays.	
· ·	(2, 2) and (3, 3) parallel line assays. Validity tests	
<u> </u>	nal contrasts. Point Estimate and Interval Estimate	
of Relative po		
1	e assays. Tolerance distribution. Median effective	
	d LD50. Probit and Logit analysis.	
	(Ref.2, 3)	
Unit III : CLINICAL	1	15 Lectures
Introduction to clinic	cal trials: The need and ethics of clinical trials.	
Common terminology	y used in clinical trials. Over view of phases (I-IV).	
	E9 guidelines, Study Protocol, Case record/Report	
	le/Double) Randomized controlled (Placebo/Active	
	signs (Parallel, Cross Over).	
Types of Trials : Inf	eriority, Superiority and Equivalence, Multicentric	

Trial. Inclusion/Exclusion Criteria. Sample size estimation.	
(Ref. 4, 5, 6, 7, 8)	
Unit IV: CLINICAL TRIALS and BIOEQUIVALENCE:	15 Lectures
Statistical tools: Analysis of parallel Design using Analysis of Variance.	
Concept of odds ratio. Concept of Repeated Measures ANOVA. Survival	
analysis for estimating Median survival time, Kaplan-Meire approach for	
survival analysis.	
BIOEQUIVALENCE:	
Definitions of Generic Drug product. Bioavailability, Bioequivalence,	
Pharmacokinetic (PK) parameters C _{max} , AUC _t , AUC _{0-∞} , T _{max} , K _{el} , T _{half} .	
Estimation of PK parameters using 'time vs. concentration' profiles.	
Designs in Bioequivalence: Parallel, Cross over (Concept only).	
Advantages of Crossover design over Parallel design. Analysis of Parallel	
design using logarithmic transformation (Summary statistics, ANOVA	
and 90% confidence interval).	
Confidence Interval approach to establish bioequivalence (80/125 rule).	

1. Bailey N.TJ.: The Mathematical theory of infectious diseases, Second edition, Charles Griffin and Co. London.

(Ref. 4, 5, 6, 7, 8, 9)

- 2. Das M.N. and Giri N.C.: Design and Analysis of Experiments, Second edition, Wiley Eastern.
- 3. Finney D.J.: Statistical Methods in Biological Assays, First edition, Charles Griffin and Co. London.
- 4. Sanford Boltan and Charles Bon: Pharmaceutical Statistics, Fourth edition, Marcel Dekker Inc.
- 5. Zar Jerrold H.: Biostatistical Analysis, Fourth edition, Pearson's education.
- 6. Daniel Wayne W.: Biostatistics. A Foundation for Analysis in the Health Sciences, 7th Edition, Wiley Series in Probability and Statistics.
- 7. Friedman L. M., Furburg C., Demets D. L.: Fundamentals of Clinical Trials, First edition, Springer Verlag.
- 8. Fleiss J. L. The Design and Analysis of Clinical Experiments, Second edition, Wiley and Sons.
- 9. Shein-Chung-Chow; Design and Analysis of Bioavailability & Bioequivalence studies, Third Edition, Chapman & Hall/CRC Biostatistics series.

	Title	Credits
USST504A	Regression Analysis using R software	2.5 Credits
		(60 lectures)
Unit I : Fundamentals of	of R	15 Lectures
Introduction to R featur	es of R, installation of R, Starting and ending R	
session, getting help in R	, Value assigning to variables	
Basic Operations	:+, -, *, ÷, ^, sqrt	
Numerical functions	: log 10, log, sort, max, unique, range, length,	
var, prod, sum,		
	summary, dim, sort, five num etc	
Data Types	: Vector, list, matrices, array and data frame	
Variable Type	: logical, numeric, integer, complex, character	
and factor		
Data Manipulation	: Selecting random N rows, removing	
	duplicate row(s), dropping a variable(s),	
	Renaming variable(s), sub setting data,	
	creating a new variable(s), selecting of	
	random fraction of row(s), appending of	
	row(s) and column(s), simulation of	
	variables.	
Data Processing	: Data import and export, setting working	
	directory, checking structure of Data	
	:Str(), Class(), Changing type of variable	
	(for eg as.factor, as.numeric)	
Data Visualisation using	ggplot: Simple bar diagram, subdivided bar	
	diagram, multiple bar diagram pie diagram,	
	Box plot for one and more variables,	
	histogram, frequency polygon, scatter plot	

eg plot()	
(Ref.6, 7, 8, 9,10)	
<u>Unit II : Simple linear regression model</u> Assumptions of the model, Derivation of ordinary least square (OLS) estimators of regression coefficients for simple, Properties of least square	15 Lectures
estimators (without proof), Coefficient of determination R ² and adjusted R ² , Procedure of testing a) Overall significance of the models b) Significance of individual coefficients c) Confidence intervals for the regression coefficients Data Pre-processing: Detection and treatment of missing value(s)and	
outliers, Variable selection and Model building, Interpretation of output produced by lm command in R. Weighted Least Square Method, Polynomial Regression Models.	
(Ref. 1,2,3,4,5) Unit III: Multiple linear regression model	15 Lectures
Derivation of ordinary least square (OLS) estimators of regression coefficients for multiple regression models, Coefficient of determination R ² and adjusted R ² , Procedure of testing a) Overall significance of the models b) Significance of individual coefficients c) Confidence intervals for the regression coefficients Data Pre-processing: Detection and treatment of missing value(s) and outliers, Variable selection and Model building, Interpretation of output produced by lm command in R.	13 Lectures
Unit IV : Validity of Assumptions (Ref. 1,2,3,4,5)	15 Lectures
Residual Diagnostics: Standardized residuals, Studentized residuals, residual plots, Interpretation of four plots of ,Interpretation output produced by plot command in R and corrective measures such as transformation of response variable, testing normality of data . Autocorrelation: Concept and detection using Durbin Watson Test, Interpretation of output produced by DW-test function in R, Heteroscedasticity: Concept and detection using Breusch –Pagan-Godfrey Test, Interpretation of output produced by bptest function in R, Multicollinearity: Concept and detection using R ² and t-ratios ii) pairwise correlation between repressors iii) Variance Inflation Factor(VIF), Interpretation of output produced by mctest function in R, Consequences of using OLS estimators in presence of Autocorrelation, Heteroscedasticity and Multicollinearity, Remedial measures, Ridge Regression: Concept and case study using R, (Ref. 1,2,3,4,5)	

References:

- 1) Draper, N. R. and Smith, H. (1998), Applied Regression Analysis (John Wiley), Third Edition.
- 2) Montgomery, D. C., Peck, E. A. and Vining, G. G. (2003), Introduction to Linear Regression Analysis (Wiley).
- 3) Neter, J., W., Kutner, M. H.; Nachtsheim, C.J. and Wasserman, W.(1996), Applied Linear Statistical Models, fourth edition, Irwin USA.
- 4) DamodarGujrati, Sangetha, Basic Econometrics, fourth edition, McGraw Hill Companies.
- 5) William Geene (1991), Econometrics Analysis, first edition, Mc Millan Publishing Company.
- 6) Crawley, M. J. (2006). Statistics An introduction using R. John Wiley, London
- 7) Purohit, S.G.; Gore, S.D. and Deshmukh, S.R. (2015). Statistics using R, second edition. Narosa Publishing House, New Delhi.
- 8) Shahababa, B. (2011). Biostatistics with R, Springer, New York
- 9) Verzani, J. (2005). Using R for Introductory Statistics, Chapman and Hall /CRC Press, New York
- 10) Asha Jindal (Ed.)(2018), Analysing and Visualising Data with R software- A Practical Manual, Shailja Prakashan, K.C.College.

	Title	Credits
USST504B	Statistical Data Analysis using PYTHON	2.5 Credits
		(60 lectures)
<u>Unit I : </u> Introduction To	PYTHON Software	15 Lectures
Python Setup		
Python Arithmetic		
Basic Data Types		
Variables		
Lists		
Tuples and Strings	3	
Dictionaries and s	ets	
	Ref: 1,2,3	
<u>Unit II : N</u> umpy, Panda	s and Data Exploration	15 Lectures
1	eating arrays crating n-dimensional arrays using operations(indexing and slicing, transpose, rations)	
pandas dataframes series and datafran		
Reading and writi	ng data: From and to Excel and CSV files	

Control statements: if, if-else, if-elif, while loop, for loop	
Defining functions: def statement	
Text data operations: len, upper, lower, slice, replace, contains	
F <u>requency Tables</u>	
Ref: 1,2,3	
<u>Unit III : Descriptive statistics and Statistical Methods</u>	15 Lectures
Plotting: using "matplotlib" (Histograms, Box plots, Scatter plot, Bar plot, Line plot)	
Descriptive Statistics: mean, median, mode, min, max, quantile, std, var, skew, kurt, correlation	
Probability distributions: (using scipy.stats)	
Simulation from distributions, computations of probabilities,	
Cumulative probabilities, quantiles and drawing random sample	
using functions for following distributions:	
Binomial, Poisson, Hypergeometric, normal, exponential, gamma,	
Cauchy, Lognormal, Weibull, uniform, laplace, Graphs of pmf/pdf by	
varying parameters for above distributions and Fitting of	
distributions	
Ref: 1,2,3	
<u>Unit IV</u> : Inferential Statistics	15 Lectures
Hypothesis testing and T-Tests: (using scipy.stats, math)ttest_1samp, ttest_ind(2 sample test), ttest_rel(paired), Type I and Type II error	
Chi-square tests: (using scipy.stats) chisquare, chi2	
ANOVA: (using scipy.stats) f_oneway	
Linear regression: from sklearn import linear model and use linearmodel.linearregression function.	
Ref: 1,2,3	

REFERENCES:
1. Python for Data Analysis by O'Reilly Media (Second Edition)

- 2. How to think like a computer scientist learning with Python by Allen Downey.
- 3. Python for Data Analysis by Armando Fernandgo

DISRIBUTION OF TOPICS FOR PRACTICALS

SEMESTER V

COURSE CODE USSTPO5:

Sr. No.	Practical topics from USST501	Sr. No.	Practical topics from USST502
5.1.1	Probability-I	5.2.1	MVUE and MVBUE
5.1.2	Probability-II	5.2.2	Methods of Estimation
5.1.3	Inequalities and WLLN	5.2.3	Baye's Estimaion
5.1.4	Trinomial and Multinomial Distribution	5.2.4	Confidence Interval
5.1.5	Order statistics-I	5.2.5	Linear model
5.1.6	Order statistics-II	5.2.6	Use of R software

COURSE CODE USSTPO6:

Sr. No.	Practical topics from USST503	Sr. No.	Practical topics from USST504A	Sr. No.	Practical topics from USST504B
5.3.1	Epidemic Models	5.4A.1	Fundamentals of R	5.4B.1	Descriptive statistics
5.3.2	Direct Assays	5.4A.2	Graphs using R	5.4B.2	Correlations and Simple Regression
5.3.3	Parallel Line Assays	5.4A.3	Diagrams using R	5.4B.3	Probability Distributions :Discrete
5.3.4	Quantal Response Assays	5.4A.4	Simple Linear Regression using R	5.4B.4	Probability Distributions :Continuous
5.3.5	Clinical Trials	5.4A.5	Weighted Least Square using R	5.4B.5	Statistical Test: t test Chisquare and F test
5.3.6	Bioequivalance	5.4A.6	Multiple Linear Regression and Ridge Regression using R	5.4B.6	ANOVA

T. Y. B. Sc. STATISTICS SYLLABUS CREDIT BASED AND CHOICE SYSTEM TO BE IMPLEMENTED FROM THE ACADEMIC YEAR 2018-19 SEMESTER VI

Theory

COURSE	UNIT	TOPICS	CREDITS	LECTURES
	I	BIVARIATE NORMAL DISTRIBUTION		15
USST601	II	GENERATING FUNCTIONS	2.5	15
	III	STOCHASTIC PROCESSES		15
	IV	QUEUING THEORY		15
	I	MOST POWERFUL TESTS		15
USST602	II	UNIFORMLY MOST POWERFUL & LIKELIHOOD RATIO TESTS	2.5	15
CSS1002	III	SEQUENTIAL PROBABILITY RATIO TESTS	2.6	15
	IV	NON-PARAMETRIC TESTS		15
	I	LINEAR PROGRAMMING PROBLEM		15
USST603	II	INVENTORY CONTROL	2.5	15
C551003	III	REPLACEMENT	2.5	15
	IV	SIMULATION AND RELIABILITY		15
	I	MORTALITY TABLES		15
USST604A	П	COMPOUND INTEREST AND ANNUITIES CERTAIN	2.5	15
(Elective)	III	LIFE ANNUITIES		15
	IV	ASSURANCE BENEFITS		15
	I	INTRODUCTION TO BASIC STATISTICS		15
USST604B	II	SIX SIGMA	2.5	15
(Elective)	III	CONTROL CHARTS I		15
	IV	CONTROL CHARTS II		15

Course	Practicals	Credits	Lectures per week
USSTP07	Practicals of course USST601+USST602	3	8
USSTP08	Practicals of course USST603+USST604	3	8

Course Code	Title	Credits
USST601	DISTRIBUTION THEORY AND	2.5 Credits
	STOCHASTIC PROCESSES	(60 lectures)
H-24 L. DINADIATE N	15 I actumes	
Unit 1: BIVARIATE N	ORMAL DISTRIBUTION	15 Lectures
	bability distribution (X, Y). Joint Moment	
Generating	one n O 1 2 and a O 1 2 Managinal & Canditional	
· · · · · · · · · · · · · · · · · · ·	ere r=0, 1, 2 and s=0, 1, 2. Marginal & Conditional s & Variances. Correlation coefficient between the	
	ary and sufficient condition for the independence of	
X and Y.		
· ·	where 'a' and 'b' are constants.	
	e correlation coefficient when $\rho = 0$. Testing the	
1 0	on coefficient. Fisher's z – transformation. H_0 : $\rho_1 = \rho_2$, Confidence interval for ρ .	
10505 101 1/11(). β β() 11/1	(Ref. 2,3,5,9)	
II II II CENEDATIN		457
Unit II: GENERATING	FUNCTIONS and probability generating function.	15 Lectures
_	and variance in terms of generating functions.	
_	on of two or more sequences. Generating function of	
a convolution.	1	
<u> </u>	he standard discrete distributions. Relation between:	
i) Bernoulli and Bin		
ii) Geometric and Ned distributions in terms of control of the distributions in the distribution of th		
Unit III : STOCHASTI		15 Lectures
	rocess. Postulates and difference differential	20 200002 05
equations for :		
	Poisson process with initially 'a' members, for a =0	
	process, (iv)Pure death process, (v)Death process	
(viii)Linear growth mode	cess with $\mu_n = n\mu$, (vii)Birth and death process,	
, ,	a and variance where ever applicable. (Ref.1,7,9)	
Unit IV : QUEUING TH		15 Lectures
Basic elements of the Que		
Roles of the Poisson and		
Derivation of Steady state		
models:	rious average characteristics for the following	
	(ii) $(M/M/1)$: $(GD/N/\infty)$	
	(iv) $(M/M/c)$: $(GD/N/\infty)$	
$(v)(M/M/\infty):(GD/\infty/\infty)$	(Ref.6)	
	21	

- 1. Feller W: An introduction to probability theory and it's applications, Volume: 1, Third edition, Wiley Eastern Limited.
- 2. Hogg R. V. & Craig A.T.: Introduction to Mathematical Statistics, Fifth edition, Pearson Education (Singapore) Pvt Ltd.
- 3. Mood A M, Graybill F A, Bose D C: Introduction to the theory of statistics, Third edition, Mcgraw- Hill Series.
- 4. Hogg R. V. and Tanis E.A.: Probability and Statistical Inference, Fourth edition, McMillan Publishing Company
- 5. Gupta S C & Kapoor V K: Fundamentals of Mathematical statistics, Eleventh edition, Sultan Chand & Sons.
- 6. Taha H.A.: Operations Research: An introduction, Eighth edition, Prentice Hall of India Pvt. Ltd
- 7. Medhi J: Stochastic Processes, Second edition, Wiley Eastern Ltd.
- 8. Biswas S.: Topics in Statistical Methodology (1992), First edition, Wiley Eastern Ltd.
- 9. Kapur J. N., Saxena H. C.: Mathematical Statistics, Fifteenth edition, S. Chand and Company

Course Code	Title	Credits
USST602	TESTING OF HYPOTHESIS	2.5 Credits
		(60 lectures)
<u>Unit I : MOST POWER</u>	15 Lectures	
 Problem of testing Definitions and hypothesis iii)Nu hypothesis vi) Cri significance ix) proper function of Definition of most a simple alternati Randomised test 		
Unit II : UNIFORMLY TESTS	MOST POWERFUL& LIKELIHOOD RATIO	15 Lectures
 Definition, Exister (UMP) test Likelihood ratio production (state Normal distribution alternatives).LRT unknown μ (two states) 		
Unit III: SEQUENTIAI	PROBABILITY RATIO TESTS	15
 Sequential test pr simple alternative (Neyman-Pearson) Definition of W procedure for ca Binomial. Poisson 	Lectures	
Unit IV: NON-PARAM	15 Lectures	
 Concept of a dist Nonparametric tes Median test (iv) I 	metric tests. en a parametric and a non parametric test. cribution free statistic. Single sample and two sample ests. (i) Sign test (ii) Wilcoxon's signed rank test (iii) Mann–Whitney test (v) Run test (vi) Fisher exact test elis test (viii) Friedman test	

• Assumptions, justification of the test procedure for small & large samples . (Ref.5,9)

- 1. Hogg R.V. and Craig A.T: Introduction to Mathematical Statistics, Fourth edition London Macmillan Co. Ltd.
- 2. Hogg R.V. and Tanis E.A.: Probability and Statistical Inference, Third edition Delhi Pearson Education.
- 3. Lehmann, E. L: Testing of Statistical Hypothesis, Wiley &Sons
- 4. Rao, C. R.: Linear Statistical Inference and its applications, Second Edition Wiley Series in Probability and Statistics.
- 5. Daniel W.W.:Applied Non Parametric Statistics, First edition Boston-Houghton Mifflin Company.
- 6. Wald A.: Sequential Analysis, First edition New York John Wiley & Sons
- 7. Gupta S.C. and Kapoor V.K.: Fundamentals of Mathematical Statistics, Tenth edition New Delhi S. Chand & Company Ltd.
- 8. Sanjay Aroraand BansiLal: New Mathematical Statistics, SatyaPrakashan, New Market, New Delhi, 5(1989).
- 9. Sidney Siegal& N John Castellan Jr.:Non parametric test for behavioral sciences, McGraw Hill c-1988
- 10. A. Mood, F. Graybill& D. Boes:Introduction to the theory of Statistics- McGraw Hill

Course Code	Title	Credits
USST603	OPERATIONS RESEARCH TECHNIQUES	2.5 Credits
		(60 lectures)
Unit I : LINEAR PROGRA	15 Lectures	
Two-Phase Simplex Method,	<u> </u>	
	ithm. Post Optimality Sensitivity Analysis.	
	the LPP and improvement in the solution due to	
_	nt, (ii)Change in the element of requirement vector,	
	riable,(iv) Addition/deletion of a constraint.	
(All expressions without prod	(Ref. 2, 3)	
Unit II : INVENTORY CO	NTROL	15 Lectures
Introduction to Inventory Pro	blem	
<u>Deterministic Models:</u>		
Single item static EOQ mode	ls for	
(i) Constant rate of der	nand with instantaneous replenishment, with and	
without shortages.		
(ii) Constant rate of dem	and with uniform rate of replenishment, with and	
without shortages.		
(iii)Constant rate of de		
shortages, with at		
Probabilistic models : Si		
(i) Instantaneous demand		
(ii) Uniform demand (dise	crete and continuous) without set up cost. (Ref. 1, 2, 3)	
Unit III: REPLACEMENT	·	15 Lectures
Replacement of items that de		
constant, (ii) changes with tir		
Replacement of items that fa	ail completely: Individual replacement and Group	
replacement policies.	(Ref. 3)	
Unit IV: SIMULATION A	15 Lectures	
Concept and Scope of		
Simulation.Generation of ran		
Multiplicative Congruential		
observations from (i) Unifo		
Gamma distribution, (iv) No		
inventory and queueing mode		
RELIABILITY: Concept of r		
Failure time distributions:	(i) Exponential, (ii) Gamma, (iii) Weibull, (iv)	

Gumbel, Definitions of increasing (decreasing) failure rate. System Reliability.	
Reliability of (i) series; (ii) parallel system of independent components having	
exponential life distributions. Mean Time to Failure of a system (MTTF).	
	(Ref. 5,6)

- 1. Vora N. D. : Quantitative Techniques in Management, Third edition, McGraw Hill Companies.
- 2. Kantiswarup, P.K. Gupta, Manmohan: Operations Research, Twelfth edition, Sultan Chand & sons.
- 3. Sharma S. D.: Operations Research, Eighth edition, Kedarnath Ramnath & Co.
- 4. Taha Hamdy A.: Operations Research: Eighth edition, Prentice Hall of India Pvt. Ltd.
- 5. Barlow R. E. and Prochan Frank: Statistical Theory of Reliability and Life Testing Reprint, First edition, Holt, Reinhart and Winston.
- 6. Mann N. R., Schafer R.E., Singapurwalla N. D.: Methods for Statistical Analysis of Reliability and Life Data. First edition, John Wiley & Sons.

Course Code	Title	Credits
USST604A	ACTURIAL SCIENCE	2.5 Credits
		(60 lectures)
Unit I: MORTALI	15 Lectures	
Various mortality furmortality. Estimation Laws of mortality: Cand Aggregate mortal and Average life at description.		
Unit II: COMPOU	ND INTEREST AND ANNUITIES CERTAIN	15 Lectures
Accumulated value a Varying rates of inte Present and accumul and without deferme due) with and withou (i) increasing annuity form arithmetic prog with which interest i		
Unit III: LIFE AND	NUITIES	15 Lectures
Present value in term Temporary life annu period. Present value Temporary life annu		
Unit IV: ASSURAN	15 Lectures	
(i) pure endowment a assurance (iv) whole special endowment a premiums: Net level	urance benefits in terms of commutation functions of: assurance (ii) temporary assurance (iii) endowment e life assurance (v) double endowment assurance (vi) assurance (vii) deferred temporary assurance. Net annual premiums (including limited period of payment) e plans .Natural and Office premiums. (Ref.1,2)	

- 1. Neill A.: Life Contingencies, First edition, Heineman educational books London
- 2. Dixit S.P., Modi C.S., Joshi R.V.: Mathematical Basis of Life Assurance, First edition Insurance Institute of India.
- 3. Gupta S. C. &. Kapoor V. K.: Fundamentals of Applied Statistics, Fourth edition, Sultan Chand & Sons.

Course Code	Title	Credits
USST604B	INTRODUCTION TO SIX SIGMA	2.5 Credits
		(60 lectures)
<u>Unit I : INTRODUCTIO</u>	ON TO BASIC STATISTICS	15 Lectures
Descriptive Statistics, I Whisker plots, Infere Distribution, CLT theor testing with Normal and variance, One way AN Moods median test, C experiments.		
<u>Unit II : SIX SIGMA</u>		15 Lectures
History and concept, Bas Traditional Managemen measurement to six sign Histogram or Stem and Cause and Effect diagra diagram. 6) Scatter diag chart), DMAIC with case		
Unit III: CONTROL C	15 Lectures	
Introduction, Chance and chart: Basic principles of control limits, Sample so Analysis of patterns on control chart. Introduction charts, their uses. p-chart function, Average run laddition problems involvented expected), Guidelines to involving setting up sta 11,12,13,14,15,16)		
Unit IV : CONTROL C	HARTS II	15 Lectures
Control chart for variable (Construction, charts base Characteristic function, A charts.		
Introduction to process ca	apability concept, Specification limits, natural	

tolerance limits and their comparisons, estimate of percent defectives, Capability ratio and Capability indices(Cp), Capability performance indices Cpk with respect to machine and process interpretation, relationship between

- i) Cp and Cpk
- ii) Defective parts per million and Cp

(Ref. 11,12,13,14,15,16)

References:

- 1. Fundamental of Mathematical Statistics, Gupta and Kapoor.
- 2. Probability and Random process by T. Veerarajan.
- **3.** Six Sigma For Business Excellence, (2005), Penelope Przekop, McGraw-Hill Six Sigma Handbook, by Pyzdek, McGraw Hill Education; 4 edition (1 July 2017).
- 4. The Certified Six Sigma Green Belt Handbook, Roderick A. Munro and Govindarajan Ramu, American Society for Quality (ASQ),
- 5. What Is Design For Six Sigma,(2005), Roland Cavanagh, Robert Neuman, Peter Pande, Tata McGraw-Hill
- 6. The Six Sigma Way: How GE, Motorola, And Other Top Companies Are Honing Their Performance, (2000), Peter S. Pande, Robert P. Neuman, Roland R. Cavanagh, McGraw-Hill
- 7. What Is Lean Six Sigma,(2004), Mike George, Dave Rowlands, Bill Kastle, McGraw-Hill
- 8. Six Sigma Deployment,(2003), Cary W. Adams, Charles E Wilson Jrs, Praveen Gupta, Elsevier Science.
- 9. Six Sigma For Beginners: Pocket Book (2018), Rajiv Tiwari Kindle Edition
- 10. Introduction to Statistical Quality Control(2009), Montgomery, Douglas, C ,Sixth Edition, John Wiley & Sons.Inc.:.
- 11. Statistical Quality Control: E.L.Grant. 2nd edition, McGraw Hill, 1988.
- 12. Quality Control and Industrial Statistics: Duncan. 3rd edition, D.Taraporewala sons & company.
- 13. Quality Control: Theory and Applications: Bertrand L. Hansen, (1973), Prentice Hall of IndiaPvt. Ltd..
- 14. Introduction to Statistical Quality Control(2009), Montgomery, Douglas, C., Sixth Edition, John Wiley & Sons, Inc.:
- 15. Quality Control (1976), I.V. Burr, Mardekkar, New York,
- 16. Fundamentals of Applied Statistics, Gupta and Kapoor

DISRIBUTION OF TOPICS FOR PRACTICALS SEMESTER VI

COURSE CODE USSTPO7:

Sr. No.	Practical topics from USST601	Sr. No.	Practical topics from USST602
6.1.1	Bivariate Normal Disribution	6.2.1	Testing of Hypothesis - I
6.1.2	Tests for correlation and Interval estimation	6.2.2	Testing of Hypothesis - II
6.1.3	Generating Function	6.2.3	SPRT
6.1.4	Stochastic Process	6.2.4	Non-parametric Test - I
6.1.5	Queuing Theory - I	6.2.5	Non-parametric Test - II
6.1.6	Queuing Theory - II	6.2.6	Use of R software

COURSE CODE USSTPO8:

Sr.	Practical	Sr.	Practical topics from	Sr.	Practical topics from
No.	topics from	No.	USST604A	No.	USST604B
	USST603				
6.3.1	L.P.P.	6.4A.1	Mortality table I	6.4B.1	Descriptive statistics
6.3.2	Inventory I	6.4A.2	Mortality table II	6.4B.2	Testing of hypothesis
6.3.3	Inventory II	6.4A.3	Annuities I	6.4B.3	Seven Tools of Quality
6.3.4	Replacement	6.4A.4	Annuities II	6.4B.4	Attribute control charts
6.3.5	Simulation	6.4A.5	Life Annuities	6.4B.5	Variable Control Charts
					and Capability Analysis

6.3.6	Reliability	6.4A.6	Assurance benefits	6.4B.6	Practical based on
					1,2,3,4,5 using MS-Excel

Semester End Examination:

Theory: At the end of the semester, Theory examination of three hours duration and 100 marks based on the four units shall be held for each course.

Pattern of Theory question paper at the end of the semester for each course:

There shall be Five compulsory questions of twenty marks each with internal option.

Question 1 based on Unit I.

Question 2 based on Unit II.

Question 3 based on Unit III.

Question 4 based on Unit IV.

Question 5 based on all Four Units combined.

Semester End Examination Practicals: At the end of the semester, Practical examination of 3 hours duration and 100 marks (80+10*+10**) shall be held for each course as shown below:

Practical Course	Part A	Part B	Duration	Marks out of
USSTP05	Questions from	Questions from	3 hours	80
	USST501	USST502		
USSTP06	Questions from	Questions from	3 hours	80
	USST503	USST504		
USSTP07	USSTP07 Questions from		3 hours	80
	USST601	USST602		
USSTP08	Questions from	Questions from	3 hours	80
	USST603	USST604		

^{*:} Practical journal 10 marks, **: Viva 10 marks

Pattern of practical question paper at the end of the semester for each course:

Every paper will consist of two parts A and B. Every part will consist of two questions of 40 marks each. Students to attempt one question from each part.

Guidelines for conducting University examination of Paper on Statistical software at T.Y. B.Sc. Semester V

- a. The examination will be conducted in Statistics laboratory on computers.
- b. Provision of at least 15 computers with necessary R / Python / MSExcel software installed should be made available by the centre. Battery backup in case of power failure is essential.
- c. Duration of examination is one and hal hours.
- d. The examination will be conducted batch wise. A batch will consist of at most 15

candidates.

- e. The batches examined simultaneously will have same question paper. However there will be separate question paper for each batch in case more (than one) batches are required to be formed.
- f. A candidate will solve the question paper given to him/ her on computer and the output of work done by him/her will be evaluated by the examiner.
 - g. In case of partial power failure proportionate additional time may be given at that centre for the concerned batch.
 - h. One internal examiner and one external examiner will be appointed for this examination.

Workload Theory: 4 lectures per week per course. Practicals: 4 lecture periods per course per week per batch. All four periods of the practicals shall be conducted in succession together on a single day.