

ACHARYA NAGARJUNA UNIVERSITY :: NAGARJUNA NAGAR - 522 510

**B.A/B.Sc., STATISTICS (WM) CBCS REVISED SYLLABUS 2020-21
Semester – II (CBCS With Maths Combination Common to BA/BSc)**

Paper - II: **PROBABILITY THEORY AND DISTRIBUTIONS**

UNIT-I

Introduction to Probability: Basic Concepts of Probability, random experiments, trial, outcome, sample space, event, mutually exclusive and exhaustive events, equally likely and favourable outcomes. Mathematical, Statistical, axiomatic definitions of probability. Conditional Probability and independence of events, Addition and multiplication theorems of probability for 2 and for n events. Boole's inequality and Baye's theorem and its applications in real life problems.

UNIT-II

Random variable: Definition of random variable, discrete and continuous random variables, functions of random variable. Probability mass function. Probability density function, Distribution function and its properties. For given pmf, pdf calculation of moments, coefficient of skewness and kurtosis. Bivariate random variable - meaning, joint, marginal and conditional Distributions, independence of random variables and simple problems.

UNIT- III

Mathematical expectation : Mathematical expectation of a random variable and function of a random variable. Moments and covariance using mathematical expectation with examples. Addition and Multiplication theorems on expectation. Definitions of M.G.F, C.G.F, P.G.F, C.F and their properties. Chebyshev and Cauchy - Schwartz inequalities.

UNIT-IV

Discrete Distributions: Binomial, Poisson, Negative Binomial, Geometric distributions: Definitions, means, variances, M.G.F, C.F, C.G.F, P.G.F, additive property if exists. Poisson approximation to Binomial distribution. Hyper-geometric distribution: Definition, mean and variance.

UNIT - V

Continuous Distributions: Rectangular, Exponential, Gamma, Beta Distributions: mean, variance, M.G.F, C.G.F, C.F. **Normal Distribution:** Definition, Importance, Properties, M.G.F, CF, additive property.

Text Books:

1. V.K.Kapoor and S.C.Gupta: Fundamentals of Mathematical Statistics, Sultan Chand & Sons, NewDelhi.
2. BA/BSc I year statistics - descriptive statistics, probability distribution - Telugu Academy - Dr M.JaganmohanRao,DrN.Srinivasa Rao, Dr P.Tirupathi Rao, Smt.D.Vijayalakshmi.
3. K.V.S. Sarma: Statistics Made Simple: Do it yourself on PC. PHI

Reference books:

1. Willam Feller: Introduction to Probability theory and its applications. Volume -I,Wiley
2. Goon AM, Gupta MK, Das Gupta B : Fundamentals of Statistics , Vol-I, the World Press Pvt.Ltd.,Kolakota.
3. Hoel P.G: Introduction to mathematical statistics, Asia Publishinghouse.
4. M. JaganMohan Rao and Papa Rao: A Text book of StatisticsPaper-I.
5. Sanjay Arora and Bansi Lal: New Mathematical Statistics: Satya Prakashan , NewDelhi
6. Hogg Tanis Rao: Probability and Statistical Inference. 7thedition.Pearson.