STUDY MODULE DESCRIPTION FORM Name of the module/subject **Probability and Mathematical Statistics** 1010115111010340008 Profile of study Field of study Year /Semester (general academic, practical) Civil Engineering Extramural Second-cycle general academic 1/1 Elective path/specialty Subject offered in: Course (compulsory, elective) **Polish** Structural Engineering obligatory Cycle of study: Form of study (full-time,part-time) Second-cycle studies part-time No. of hours No. of credits 10 3 20 Lecture: Classes: Laboratory: Project/seminars: Status of the course in the study program (Basic, major, other) (university-wide, from another field) university-wide basic ECTS distribution (number Education areas and fields of science and art and %) technical sciences 3 100% **Technical sciences** 3 100%

Responsible for subject / lecturer:

PhD in Math. Sc. Karol Andrzejczak email: karol.andrzejczak@put.poznan.pl tel. +48 61 6652815 Faculty of Electrical Engineering Piotrowo 3A, 60-965 Poznań

Responsible for subject / lecturer:

PhD in Math. Sc. Agnieszka Ziemkowska email: agnieszka.ziemkowska@put.poznan.pl tel. +48 61 6652815 Faculty of Electrical Engineering Piotrowo 3A, 60-965 Poznań

Prerequisites in terms of knowledge, skills and social competencies:

1	Knowledge	Methods and applications of the mathematical logic, set theory, analysis and algebras on the basic course of the higher mathematics.		
2	Skills	The student can apply the formalism in the acquired mathematical knowledge.		
3	Social competencies	The student is conscious of the need to expand own competence. He is able to talk about possibilities of the formalization of simple technical issues.		

Assumptions and objectives of the course:

Modelling of the random experience with using probabilistic adequate spaces and calculating probabilities of the random

Types of random variables and their functional and numerical characterizations.

Limit theorem and their role in the mathematical statistics and in engineering practice.

Statistical inference concerning parameters and the random variable distributions being models of studied features in statistical populations.

Applying statistical packages in the problem solving.

Study outcomes and reference to the educational results for a field of study

Knowledge:

1. The student perceives random phenomena, understands the need of applying probabilistic methods and statistics. He can apply these methods and interpret results in mechanical and social problems. - [-K_W01, K_W08]

Skills:

- 1. He is able to apply models of random experiments. [-K_U05, K_U13]
- 2. He is knowing how to use statistical characteristics of the population and their empirical counterpart -[-K_U05, K_U17]
- 3. He is able to conduct statistical inference with using computer tools. [-K_U11, K_U13]

Social competencies:

- 1. He is able to convince other about the need of applying probabilistic methods and mathematical statistics in the problem solving with the incomplete knowledge. - [-K_K01, K_K06]
- 2. He is able to talk about random phenomena associated with the reliability and the maintaining of technical objects. [-K_K02, K_K06]

Assessment methods of study outcomes

Lecture:

Assessing activities for solving problems intend for independent improving own abilities.

The written final work concerning the practical application of methods get to know at lectures.

Laboratory:

Evaluation of drawing up the cross-sectional problem with computer assisting.

Constant assessing the knowledge for the effectiveness of applying acquired during the problem solving and for discussing additional aspects of the issue.

Course description

The probabilistic space as the model of random experience. The conditional probability and the independence of events. Random variables, their probability distribution, parameters and numerical characteristics. Review of more important distributions and their applications. The Central limit theorem and its practical application.

Introduction to simulation methods. Sampling, distributions of sample characteristics.

Point and interval parameter estimation. Testing parametric and nonparametric hypotheses.

The review of statistical packages and their practical use in the engineering problems solving.

Basic bibliography:

- 1. Plucińska Agnieszka, Edmund Pluciński: Probabilistyka. WNT, Warszawa 2000.
- 2. Kordecki Wojciech: Rachunek prawdopodobieństwa i statystyka matematyczna. Definicje, twierdzenia, wzory. Oficyna Wydawnicza GiS, Wrocław 2003.
- 3. Krysicki Włodzimierz i inni: Rachunek prawdopodobieństwa i statystyka matematyczna w zadaniach, cz. I i cz. II. PWN Warszawa
- 4. Sheldon M. Ross, A first course in probability, Prentice-Hall, 2002.

Additional bibliography:

- 1. Bobrowski Dobiesław: Probabilistyka w zastosowaniach technicznych. WNT, Warszawa.
- 2. Bobrowski Dobiesław, Krystyna Maćkowiak-Łybacka: Wybrane metody wnioskowania statystycznego. Wyd. PP, Poznań.
- 3. Andrzejczak Karol: Statystyka elementarna z wykorzystaniem systemu Statgraphics. Wyd. PP, Poznań, 1997.
- 4. Grabski Franciszek, Jaźwiński Jerzy: Funkcje o losowych argumentach w zagadnieniach niezawodności, bezpieczeństwa i logistyki. WKŁ, Warszawa 2009.
- 5. Biegus Antoni. Probabilistyczna analiza konstrukcji stalowych. Wydawnictwo naukowe PWN, Warszawa-Wrocław 1999.
- 6. Everitt B.S., The Cambridge Dictionary of Statistics.

Result of average student's workload

Activity	Time (working hours)
1. Participation in lectures	20
2. Participation in laboratory classes	10
3. Preparing for the credit the lecture	10
4. Preparation for laboratory exercises	10
5. completing (at home) the studies from laboratory exercises	10
6. consultation	3
7. preparing for the credit laboratory classes	15

Student's workload

Source of workload	hours	ECTS
Total workload	75	3
Contact hours	33	1
Practical activities	45	2