SYLLABUS

1. Information regarding the programme

1.1 Higher education institution	**Babeş-Bolyai University**
1.2 Faculty	**Faculty of Mathematics and Computer Science**
1.3 Department	**Department of Computer Science**
1.4 Field of study	**Computer and Information Technology**
1.5 Study cycle	**Bachelor**
1.6 Study programme / Qualification	**Information Engineering**

2. Information regarding the discipline

2.1 Name of the discipline	**Probability Theory and Statistics**						
2.2 Course coordinator	**Prof. Sanda Micula, PhD. Habil.**						
2.3 Seminar coordinator	**Prof. Sanda Micula, PhD. Habil.**						
2.4. Year of study	**2**	2.5 Semester	**3**	2.6. Type of evaluation	**E**	2.7 Type of discipline	**DF Compulsory**

2.8 Course Code	**MLE0090**	

3. Total estimated time (hours/semester of didactic activities)

3.1 Hours per week	**4**	Of which: 3.2 course	**3**	3.3 seminar/laboratory	**1 lab**
3.4 Total hours in the curriculum	**56**	Of which: 3.5 course	**42**	3.6 seminar/laboratory	**14**

Time allotment:	hours
Learning using manual, course support, bibliography, course notes	25
Additional documentation (in libraries, on electronic platforms, field documentation)	15
Preparation for seminars/labs, homework, papers, portfolios and essays	25
Tutorship	9
Evaluations	20
Other activities:	-

3.7 Total individual study hours	94
3.8 Total hours per semester	150
3.9 Number of ECTS credits	6

4. Prerequisites (if necessary)

4.1. curriculum	• Mathematical Analysis • Algebra
4.2. competencies	• Logical thinking • Average logical programming skills

5. Conditions (if necessary)

5.1. for the course	• Lecture room with large blackboard and video projector

5.2. for the seminar /lab activities	• For lab: Laboratory with computers having Matlab installed

6. Specific competencies acquired

Professional competencies	C1.1 Recognizing and describing specific concepts to calculability, complexity, programming paradigms and modeling of computing and communication systems C1.2 Using specific theories and tools (algorithms, schemes, models, protocols, etc.) for explaining the structure and the functioning of hardware, software and communication systems C1.3 Building models for various components of computing systems C1.5 Providing theoretical background for the characteristics of the designed systems
Transversal competencies	CT1 Honorable, responsible, ethical behavior, in the spirit of the law, to ensure the professional reputation CT3 Demonstrating initiative and pro-active behavior for updating professional, economical and organizational culture knowledge

7. Objectives of the discipline (outcome of the acquired competencies)

7.1 General objective of the discipline	• Acquire basic knowledge of Probability Theory and Mathematical Statistics, with main focus on applications
7.2 Specific objective of the discipline	• Become familiar and be able to work with various probabilistic and statistical models • Ability to perform statistical analysis of data • Ability to use statistical features of various mathematical software

8. Content

8.1 **Course**	Teaching methods	Remarks
1. Experiments, events, field of events, operations with events. Axiomatic definition of probability. Poincaré's formula. Classical definition of probability.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
2. Conditional probability. Independent events. Total probability formula. Classical probabilistic models (Binomial, Hypergeometric, Poisson, Pascal, Geometric).	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
3. Random variables and random vectors. Discrete random variables. Probability distribution function. Cumulative distribution function. Properties, examples.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
4. Discrete probability laws (Bernoulli, Binomial, Hypergeometric, Poisson, Negative Binomial, Geometric). Discrete random vectors. Operations with discrete random variables.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
5. Continuous random variables. Probability density function. Continuous probability laws (Uniform, Normal, Gamma, Exponential, Chi-square, Student, Fisher).	• Interactive exposure • Explanation • Conversation • Didactical demonstration	

Independent random variables. Functions of continuous random variables.		
6. Numerical characteristics of random variables. Expectation. Variance and standard deviation. Median. Moments (initial, central, absolute).	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
7. Quantiles. Covariance and correlation coefficient. Inequalities (Markov, Chebyshev). Central limit theorem.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
8. Descriptive statistics. Data collection. Graphical display of data. Frequency distribution, histograms, stem-and-leaf plots. Parameters of a statistical distribution. Measures of central tendency.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
9. Measures of variation. Correlation and regression. Linear regression, least squares estimation.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
10. Statistical inference. Sample theory. Samples. Sample functions (sample mean, sample variance, sample moments). Estimation theory, basic notions. Confidence intervals for estimating the population mean and the population variance.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
11. Confidence intervals for comparing two population means and two population variances. Hypothesis testing, basic notions. Rejection region. Type I errors. Significance testing and P-values.	• Interactive exposure • Explanation • Conversation • Didactical demosntration	
12. Tests for the parameters of one population Tests for comparing the parameters of two populations. Examples. Robust tests. Summary of hypothesis testing.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
13. Properties of point estimators. Unbiased and minimum variance estimators. Fisher's information. Absolutely correct estimators. The Rao-Cramer inequality. Efficient estimators. Methods of estimation (method of moments, method of maximum likelihood). Examples.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	
14. Type II errors and the power of a test. Most powerful tests and the Neyman-Pearson lemma. Uniformly most powerful tests. Examples.	• Interactive exposure • Explanation • Conversation • Didactical demonstration	

Bibliography

1. Micula, S., Probability and Statistics for Computational Sciences, Cluj University Press, 2009.
2. Baron, M., Probability and Statistics for Computer Scientists, 3rd edition, CRC Press, Taylor and Francis, Boca Raton, FL, 2019.
3. Milton, J.S., Arnold, J. C., Introduction to Probability and Statistics: Principles and Applications for Engineering and the Computing Sciences, 3rd Edition. McGraw-Hill, New York, 1995.
4. Blaga, P., Calculul probabilitatilor si statistica matematica. Vol. II. Curs si culegere de probleme, Universitatea "Babes-Bolyai" Cluj-Napoca, 1994.
5. Feller, W., An introduction to probability theory and its applications, Vol. 1, 3rd edition, WSE Wiley,

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<tr><td colspan="3">New York, 2008.
6. DeGroot, M. H., Schervish, M. J., Probability and Statistics, Addison-Wesley, Boston, 2012.</td></tr>
<tr><td>8.2 Laboratory</td><td>Teaching methods</td><td>Remarks</td></tr>
<tr><td>1. Introduction to Matlab.</td><td>• Interactive exposure
• Explanation
• Conversation
• Individual and group work</td><td>The lab is structured as 2 hours per week, every other week</td></tr>
<tr><td>2. Discrete random variables; Probability distribution function; Command PDF in Matlab.</td><td>• Interactive exposure
• Explanation
• Conversation
• Individual and group work</td><td></td></tr>
<tr><td>3. Continuous random variables; Probability density function; CDF and Inverse CDF.</td><td>• Interactive exposure
• Explanation
• Conversation
• Individual and group work</td><td></td></tr>
<tr><td>4. Numerical characteristics of random variables; Random number generators (command RND in Matlab); Computer simulations of discrete random variables.</td><td>• Interactive exposure
• Synthesis
• Conversation
• Individual and group work</td><td></td></tr>
<tr><td>5. Descriptive Statistics; Statistical measures; Correlation and regression; Confidence intervals for means and variances.</td><td>• Interactive exposure
• Explanation
• Conversation
• Individual and group work</td><td></td></tr>
<tr><td>6. Hypothesis and significance testing for means and variances.</td><td>• Interactive exposure
• Explanation
• Conversation
• Individual and group work</td><td></td></tr>
<tr><td>7. Overview of statistical methods, lab test.</td><td>• Interactive exposure
• Explanation
• Conversation
• Individual work</td><td></td></tr>
<tr><td colspan="3">Bibliography
1. Micula, S., Probability and Statistics for Computational Sciences, Cluj University Press, 2009.
2. Baron, M., Probability and Statistics for Computer Scientists, 3rd edition, CRC Press, Taylor and Francis, Boca Raton, FL, 2019.
3. Blaga, P., Statistica prin Matlab, Presa Universitara Clujeana, Cluj-Napoca, 2002.
4. Lisei, H., Micula, S., Soos, A., Probability Theory trough Problems and Applications, Cluj University Press, 2006.
5. Milton, J.S., Arnold, J. C., Introduction to Probability and Statistics: Principles and Applications for Engineering and the Computing Sciences, 3rd Edition. McGraw-Hill, New York, 1995.</td></tr>
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9. Corroborating the content of the discipline with the expectations of the epistemic community, professional associations and representative employers within the field of the program

- The course follows the ACM and IEEE Curriculum Recommendations for Information Engineering students;

- The course exists in the studying program of all major universities in Romania and abroad;
- The knowledge and skills acquired in this course give students a foundation for launching a career in scientific research;
- The statistical analysis abilities acquired in this course are useful in any career path students may choose.

10. Evaluation

Type of activity	10.1 Evaluation criteria	10.2 Evaluation methods	10.3 Share in the grade (%)
10.4 Course	- acquire the basic principles in Probability Theory and Mathematical Statistics; - be able to apply correctly the course concepts on various applications - be able to apply course concepts and techniques on practical problems - problem solving	**Written exam** - participation in discussing and solving problems throughout the semester - additional documentation - solving bonus problems	60% 15%
10.5 Lab activities	- be able to implement course concepts and algorithms in Matlab - be able to solve numerical statistical problems in Matlab	- participation in discussing and solving problems throughout the semester - **lab test** (numerical statistical applications)	25%
10.7 Minimum performance standards			
➢ A grade of 5 or above (on a scale from 1 to 10) on **each** of the three activities mentioned above (written test, participation, lab evaluation)			

Date	Signature of course coordinator	Signature of seminar coordinator
23.04.2024	Prof. Sanda Micula, PhD. Habil.	Prof. Sanda Micula, PhD. Habil.

Date of approval

Signature of the head of department

Prof. dr. Mărcuş Andrei