Course No.	Course Name	L-T-P - Credits	Year of Introduction
MA202	Probability distributions, Transforms and Numerical Methods	3-1-0-4	2016

Prerequisite: Nil

Course Objectives

- To introduce the concept of random variables, probability distributions, specific discrete and continuous distributions with practical application in various Engineering and social life situations.
- To know Laplace and Fourier transforms which has wide application in all Engineering courses.
- To enable the students to solve various engineering problems using numerical methods.

Syllabus

Discrete random variables and Discrete Probability Distribution.
Continuous Random variables and Continuous Probability Distribution.
Fourier transforms.
Laplace Transforms.
Numerical methods-solution of Algebraic and transcendental Equations, Interpolation.
Numerical solution of system of Equations. Numerical Integration, Numerical solution of ordinary differential equation of First order.

Expected outcome .

After the completion of the course student is expected to have concept of
(i) Discrete and continuous probability density functions and special probability distributions.
(ii) Laplace and Fourier transforms and apply them in their Engineering branch
(iii) numerical methods and their applications in solving Engineering problems.

Text Books:

1. Miller and Freund's "Probability and statistics for Engineers"-Pearson-Eighth Edition.
2. Erwin Kreyszig, "Advanced Engineering Mathematics", 10th edition, Wiley, 2015.

References:

1. V. Sundarapandian, "Probability, Statistics and Queuing theory", PHI Learning, 2009.
2. C. Ray Wylie and Louis C. Barrett, "Advanced Engineering Mathematics"-Sixth Edition.
3. Jay L. Devore, "Probability and Statistics for Engineering and Science"-Eight Edition.
4. Steven C. Chapra and Raymond P. Canale, "Numerical Methods for Engineers"-Sixth Edition-Mc Graw Hill.

Course Plan

Module	Contents	Hours	Sem. Exam Marks
I	**Discrete Probability Distributions.** (Relevant topics in section 4.1,4,2,4.4,4.6 Text1) Discrete Random Variables, Probability distribution function, Cumulative distribution function. Mean and Variance of Discrete Probability Distribution. Binomial Distribution-Mean and variance. Poisson Approximation to the Binomial Distribution. Poisson distribution-Mean and variance.	2 2 2 2	15%

II	**Continuous Probability Distributions.** (Relevant topics in section 5.1,5.2,5.5,5.7 Text1) Continuous Random Variable, Probability density function, Cumulative density function, Mean and variance. Normal Distribution, Mean and variance (without proof). Uniform Distribution.Mean and variance. Exponential Distribution, Mean and variance.	2 4 2 2	15%
FIRST INTERNAL EXAMINATION			
III	**Fourier Integrals and transforms. (**Relevant topics in section 11.7, 11.8, 11.9 Text2) Fourier Integrals. Fourier integral theorem (without proof). Fourier Transform and inverse transform. Fourier Sine & Cosine Transform, inverse transform.	3 3 3	15%
IV	**Laplace transforms. (**Relevant topics in section 6.1,6.2,6.3,6.5,6.6 Text2**)** Laplace Transforms, linearity, first shifting Theorem. Transform of derivative and Integral, Inverse Laplace transform, Solution of ordinary differential equation using Laplace transform. Unit step function, second shifting theorem. Convolution Theorem (without proof). Differentiation and Integration of transforms.	3 4 2 2 2	15%
SECOND INTERNAL EXAMINATION			
V	**Numerical Techniques**.(Relevant topics in section.19.1,19.2,19.3 Text2) Solution Of equations by Iteration, Newton- Raphson Method. Interpolation of Unequal intervals-Lagrange's Interpolation formula. Interpolation of Equal intervals-Newton's forward difference formula, Newton's Backward difference formula.	2 2 3	20%
VI	**Numerical Techniques**. (Relevant topics in section 19.5,20.1,20.3, 21.1 Text2) Solution to linear System- Gauss Elimination, Gauss Seidal Iteration Method. Numeric Integration-Trapezoidal Rule, Simpson's 1/3 Rule. Numerical solution of firstorder ODE-Euler method, Runge-Kutta Method (fourth order).	3 3 3	20%
END SEMESTER EXAM			

QUESTION PAPER PATTERN:

Maximum Marks : 100 Exam Duration: 3 hours

The question paper will consist of 3 parts.

Part A will have 3 questions of 15 marks each uniformly covering modules I and II. Each question may have two sub questions.

Part B will have 3 questions of 15 marks each uniformly covering modules III and IV. Each question may have two sub questions.

Part C will have 3 questions of 20 marks each uniformly covering modules V and VI. Each question may have three sub questions.

Any two questions from each part have to be answered.