

## **COURSE DESCRIPTION – ACADEMIC YEAR 2022/2023**

Course title	Probability Theory and Statistics
Course code	76411
Scientific sector	INF/01
Degree	Bachelor in Informatics and Management of Digital Business (L-31)
Semester	1
Year	2
Credits	6
Modular	No
	i
Total lecturing hours	40
Total lab hours	20
Attendance	Attendance is not compulsory, but strongly recommended. The lectures consist of presentations on the black board, interspersed by small exercises, and discussions with the students. The goal of the course is to enable students to solve problems that require reasoning about probabilities and statistics, which is a skill that can only be acquired by training.
	All the material used in the lectures and labs as well as the assignments will be published on the OLE pages of the course. Students should note that slides and hand-written lecture notes are supporting material, but their study is not sufficient to reach the goal of the course.
	Experience shows that some students are able to acquire the intended skills without attending all lectures or all labs, but attendance and success in studies are strongly correlated.
	Students who are unable to follow all lectures and labs are encouraged to attend at least some of them. They are also encouraged to work out all the exercises given during the lectures and the labs and to submit the coursework, for which they will receive feedback and marks.
Prerequisites	The course builds upon the concepts of elementary calculus as taught in the course of Analysis. Good knowledge of the following subjects is expected:
	<ul> <li>Convergence of sequences and series</li> <li>Exponential and logarithmic functions</li> <li>Derivatives and partial derivatives</li> <li>Integration</li> </ul>
Course page	https://ole.unibz.it/
Specific educational objectives	The course belongs to the type "attività formative di base – matematica-fisica".
	The course offers an overview of the theory of probability in connection to its use in computer science and the use of statistics in analysing and understanding empirical data.

Lecturer	Werner Nutt	l
		•



Contact	Worner Nutt@unibz it
Contact Scientific sector of lecturer	Werner.Nutt@unibz.it INF/01
Teaching language	German
Office hours	Friday, 14:00-15:30, by previous appointment
Lecturing Assistant (if any)	Pietro Galliani
Contact LA	Piazza Domenicani 3, Room 302, <u>Pietro.Galliani@unibz.it</u> ,
CONTACT LA	04711811101
Office hours LA	Tuesdays 16-17, arrange via email
List of topics	<ul> <li>Basic concepts: probability spaces, conditional probability, Bayes' Theorem, independent events</li> <li>Random variables: distribution, density, expectation, variance, covariance, law of large numbers</li> <li>Special distributions: Bernoulli, Binomial, Poisson, Exponential, Normal, Chi-Square, t-Distribution</li> <li>Sampling: sums of random variables, central limit theorem, sample variance</li> <li>Parameter Estimation: maximum likelihood estimates, interval estimates, confidence intervals</li> <li>Hypothesis testing: significance levels, test statistics, p-values</li> </ul>
Teaching format	<ul> <li>Frontal lectures,</li> <li>Lab groups supported by teaching assistants (TAs),</li> <li>Coursework assignments that are corrected and commented by the TAs.</li> <li>In the lectures, new concepts and techniques are introduced, both by way of presentation on the blackboard and by small exercises. In the assignments, students refine these to apply them to selected problems. In the lab groups, students discuss possible approaches to the tasks of the assignments with the TAs and compare different solutions. In addition, students also solve problems that are independent of the assignments to deepen the understanding of the material presented in the lectures.</li> </ul>
Learning outcomes	<ul> <li>Knowledge and understanding:         <ul> <li>D1.2 - Possess solid knowledge of statistics and probability theory that support computer science and in-depth economic subjects.</li> </ul> </li> <li>Applying knowledge and understanding:         <ul> <li>D2.1 - Ability to use mathematics and statistical data analysis tools to solve computational problems.</li> </ul> </li> <li>Learning skills         <ul> <li>D5.1 - Learning ability to undertake further studies with a high degree of autonomy.</li> </ul> </li> </ul>
Assessment	The assessment is based on  coursework assignments (30%),  a written final exam (70%).  To pass the course, the written exam must be passed.



The assignments consist of exercises to apply knowledge acquired in the lectures.  The written final exam contains unseen questions about the material covered in the course. The aim of the written exam is to check to which degree students have mastered the following learning outcomes: 1) Knowledge and understanding, 2) applying knowledge and understanding, 3) making judgments.  Students who do not submit all assignments will be assessed on the written exam and the submitted parts of the coursework. For students who submit all assignments, the final mark will be a weighted average of the exam mark (70%) and the assignment mark (30%). If students do not submit all assignments, the percentage for the assignments will be lower. Also, assignments for which the mark is lower than the mark of the written exam will not be considered.  Assessment language  Assessment Typology  Monocratic  Evaluation criteria and criteria for awarding marks  Correctness and clarity of the answers  Required readings  Sheldon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.	<b>,</b>		
covered in the course. The aim of the written exam is to check to which degree students have mastered the following learning outcomes: 1) Knowledge and understanding, 2) applying knowledge and understanding, 3) making judgments.  Students who do not submit all assignments will be assessed on the written exam and the submitted parts of the coursework. For students who submit all assignments, the final mark will be a weighted average of the exam mark (70%) and the assignment mark (30%). If students do not submit all assignments, the percentage for the assignments will be lower. Also, assignments for which the mark is lower than the mark of the written exam will not be considered.  Assessment Typology  Monocratic  Evaluation criteria and criteria for awarding marks  Correctness and clarity of the answers  Correctness and clarity of the answers  Required readings  Sheldon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.		11,5	
written exam and the submitted parts of the coursework. For students who submit all assignments, the final mark will be a weighted average of the exam mark (70%) and the assignment mark (30%). If students do not submit all assignments, the percentage for the assignments will be lower. Also, assignments for which the mark is lower than the mark of the written exam will not be considered.  Assessment Typology  Monocratic  Evaluation criteria and criteria for awarding marks  Correctness and clarity of the answers  Required readings  Sheldon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.		covered in the course. The aim of the written exam is to check to which degree students have mastered the following learning outcomes: 1) Knowledge and understanding, 2) applying knowledge	
Assessment Typology  Evaluation criteria and criteria for awarding marks  Correctness and clarity of the answers  Required readings  Sheldon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.		written exam and the submitted parts of the coursework. For students who submit all assignments, the final mark will be a weighted average of the exam mark (70%) and the assignment mark (30%). If students do not submit all assignments, the percentage for the assignments will be lower. Also, assignments for which the mark is lower than the	
Evaluation criteria and criteria for awarding marks  Correctness and clarity of the answers  Required readings  Sheldon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.	Assessment language	German	
Correctness and clarity of the answers  Required readings  Sheldon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.	Assessment Typology	Monocratic	
Since on the Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.	criteria for awarding	Correctness and clarity of the answers	
Sinedon. M. Ross. Introduction to Probability and Statistics for Engineers and Scientists. Elsevier/Academic Press, Amsterdam, Boston, 2004. OCLC: 123752914.  Subject Librarian: David Gebhardi, David.Gebhardi@unibz.it  Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.			
Supplementary readings  Joseph K. Blitzstein, Jessica Hwang. Introduction to Probability. Chapman and Hall/CRC, 2nd edition, 2019.	Required readings	Engineers and Scientists. Elsevier/Academic Press, Amsterdam,	
Chapman and Hall/CRC, 2nd edition, 2019.		Subject Librarian: David Gebhardi, <u>David.Gebhardi@unibz.it</u>	
	Supplementary readings		
R as a recommended software, but not required for the exam.	Software used	R as a recommended software, but not required for the exam.	