SYLLABUS UNDER AUTONOMY

FIRST YEAR B.Sc.
SEMESTER - I

SYLLABUS FOR F.Y. B.Sc. STATISTICS

Academic Year 2016-2017
### Course Structure for F.Y. B.Sc. Statistics

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PAPER CODE: STS1101
PAPER – I: DESCRIPTIVE STATISTICS
[Credit -2: No. of Lectures 36]

Objectives: The main objective of this course is to acquaint students with some basic concepts in Statistics. They will be introduced to some elementary statistical methods of analysis of data. At the end of this course students are expected to be able,

(i) to compute various measures of central tendency, dispersion, skewness and kurtosis.
(ii) to analyze data pertaining to attributes and to interpret the results.
(iii) to compute the correlation coefficient for bivariate data and interpret it.
(iv) to fit linear, quadratic and exponential curves to the bivariate data to investigate relation between two variables.
(v) to fit linear regression model to the bivariate data
(vi) to compute and interpret various index numbers.

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<td>1.1 Meaning of Statistics as a Science.</td>
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<td>1.2 Importance of Statistics.</td>
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<td>1.3 Scope of Statistics: In the field of Industry, Biological sciences, Medical sciences, Economics, Social Sciences, Management sciences, Agriculture, Insurance, Information technology, Education and Psychology.</td>
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<td>1.4 Statistical organizations in India and their functions: CSO, ISI, NSS, IIPS (Devnar, Mumbai), Bureau of Economics and statistics.</td>
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<td>2. Population and Sample</td>
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<td>2.1 Types of characteristics: Attributes: Nominal scale, ordinal scale, Variables: Interval scale, ratio scale, discrete and continuous variables, difference between linear scale and circular scale</td>
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<td>2.2 Notion of a statistical population: Finite population, infinite population, homogeneous population and heterogeneous population. Notion of a sample and a random sample</td>
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<td>2.3 Methods of sampling (Description only): Simple random sampling with and without replacement (SRSWR and SRSWOR), stratified random sampling, systematic sampling, cluster sampling and two-stage sampling.</td>
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<td><strong>Unit - III</strong></td>
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<tr>
<td>3.1 Classification: Raw data and its classification,</td>
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ungrouped frequency distribution, Sturges’ rule, grouped frequency distribution, cumulative frequency distribution, inclusive and exclusive methods of classification, Open end classes, and relative frequency distribution.

3.2 Measures of Central Tendency

Concept of central tendency of statistical data, Statistical averages, characteristics of a good statistical average. Arithmetic Mean (A.M.): Definition, effect of change of origin and scale, combined mean of a number of groups, merits and demerits, trimmed arithmetic mean. Mode and Median: Definition, merits and demerits. Empirical relation between mean, median and mode.

Partition Values: Quartiles, Deciles and Percentiles, Box Plot.

Geometric Mean (G.M.): Definition, merits and demerits. Harmonic Mean (H.M.): Definition, merits and demerits. Order relation between arithmetic mean, geometric mean, harmonic mean Weighted Mean: weighted A.M., G.M. and H.M. Situations where one kind of average is preferable to others.

3.3 Measures of Dispersion

Concept of dispersion, characteristics of good measure of dispersion. Range, Semi-interquartile range (Quartile deviation):

Definition, merits and demerits Mean deviation: Definition, merits and demerits, minimality property (without proof) Variance and standard deviation: Definition, merits and demerits, effect of change of origin and scale, combined variance for n groups (derivation for two groups). Mean squared deviation: Definition, minimality property of mean squared deviation, Measures of dispersion for comparison: Coefficient of range, coefficient of quartile deviation and
### Unit – IV

**4. Moments, Skewness and Kurtosis**

4.1 Moments:
- Raw moments ($m'$ r) for ungrouped and grouped data.
- Central moments (mr) for ungrouped and grouped data,
- Effect of change of origin and scale.
- Relations between central moments and raw moments, up to 4-th order (without proof).

4.2 Concept of skewness of frequency distribution, positive skewness, negative skewness, symmetric frequency distribution.
- Bowley’s coefficient of skewness : Bowley’s coefficient of skewness lies between $-1$ to $1$, interpretation using Box plot.
- Karl Pearson’s coefficient of skewness.
- Measures of skewness based on moments ($\beta_1, \gamma_1$).

4.3 Concepts of kurtosis, Types of kurtosis, leptokurtic, mesokurtic and platykurtic frequency distributions.
- Measures of kurtosis based on moments ($\beta_2, \gamma_2$).

### Unit – V

**5. Theory of Attributes**

5.1 Attributes: Concept of a Likert scale, classification, notion of manifold classification, dichotomy, class-frequency, order of a class, positive class-frequency, negative class-frequency, ultimate class frequency, relationship among different class frequencies (up to three attributes), and dot operator to find the relation between frequencies, fundamental set of class frequencies.

5.2 Consistency of data upto 3 attributes.

5.3 Concepts of independence and association of two attributes.

5.4 Yule’s coefficient of association (Q), $-1 \leq Q \leq 1$, interpretation.

### References:

PAPER CODE: STS1102
PAPER – II: PROBABILITY THEORY
[Credit -2: No. of Lectures 36]

Objectives
The main objective of this course is to introduce to the students the basic concepts of probability, axiomatic theory of probability, concept of random variable, probability distribution (univariate and bivariate) discrete random variables, expectation and moments of probability distribution. By the end of the course students are expected to be able
(i) to distinguish between random and non-random experiments.
(ii) to find the probabilities of events.
(iii) to obtain a probability distribution of random variable (one or two dimensional) in the given situation, and
(iv) to apply standard discrete probability distribution to different situations.

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<td>1.1 Experiments/Models, Ideas of deterministic and non-deterministic models. Random Experiment, concept of statistical regularity.</td>
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<td>1.2 Definitions of - (i) Sample space, (ii) Discrete sample space: finite and countably infinite, (iii) Event, (iv) Elementary event, (v) Complement of an event. (vi) Certain event (vii) Impossible event</td>
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<td>1.3 Concept of occurrence of an event.</td>
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<td>1.4 Algebra of events and its representation in set theory notation. Occurrence of following events. (i) at least one of the given events (ii) none of the given events, (iii) all of the given events, (iv) mutually exclusive events, (v) mutually exhaustive events, (vi) exactly one event out of the given events.</td>
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<td>1.5 Classical definition of probability and its limitations.</td>
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<td>1.6 Probability model, probability of an event, equiprobable and non-equiprobable sample space,</td>
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<td>1.7 Axiomatic definition of probability.</td>
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<td>1.8 Conditional probability of an event.</td>
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<td>1.9 Independence of two events</td>
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<td>1.10 Pairwise independence and mutual independence for three events</td>
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No. of Lectures 6
1.11 Multiplication theorem \( P(A \cap B) = P(A) \cdot P(B|A) \).
Generalization to \( P(A \cap B \cap C) \).
1.12 Examples and Problems.

**Unit -II**

**2. Bayes’ Theorem**
2.1 Partition of the sample space
2.2 Proof of Bayes’ theorem. Applications of Bayes’ theorem in real life
2.3 Examples and Problems

**Unit –III**

**3. Univariate Probability Distributions**
3.1 Concept and definition of a discrete random variable.
3.2 Probability mass function (p.m.f.) and distribution function (d.f.),
\[ F(\cdot) \text{ of discrete random variable, properties of distribution function.} \]
3.3 Mode and median of a univariate discrete probability distribution.
3.4 Definition of expectation (Mean) of a random variable, expectation of a function of a random variable, moment generating function (m.g.f.) and cumulant generating function (c.g.f.) and their properties
3.5 Definitions of variance, standard deviation (s.d.) and Coefficient of variation (c.v.) of univariate probability distribution, effect of change of origin and scale on mean, variance and s.d.
3.6 Definition of raw, central moments and factorial raw moments upto order two of univariate probability distributions and their interrelations.
3.7 Coefficients of skewness and kurtosis based on moments.
3.8 Examples and Problems.

**Unit –IV**

**4. Discrete Probability Distributions**
4.1 Degenerate distribution (one point distribution), with pmf \( P(X=c) = 1 \), mean and variance.
4.2 Uniform discrete distribution on integers 1 to n: p.m.f., mean, variance
4.3 Bernoulli Distribution: p.m.f., mean, variance
4.4 Binomial Distribution: p.m.f.
\[
P( X = x ) = \binom{n}{x} p^x q^{(n-x)}, \ x = 0, 1, \ldots, n.
\]
\[
0 \quad \text{otherwise.}
\]
4.5 Examples and Problems.
Recurrence relation for successive probabilities, computation of probabilities of different events, mode of the distribution, mean, variance, m.g.f. and c.g.f. moments, skewness (comments when $p = 0.5$, $p > 0.5$, $p < 0.5$). Situations where this distribution is applicable.

4.6 Hypergeometric Distribution: p.m.f

$$P(X = x) = \binom{M}{x} \binom{N-M}{n-x} \binom{N}{n}, \ x = 0, 1, \ldots \ min\{n, M\}$$

0 otherwise.

Notation: $X \sim H(N,M,n)$.
Computation of probability, mean and variance, situations where this distribution is applicable, binomial approximation to hypergeometric distribution.

References:
**PAPER CODE: STS1103**  
**PAPER – III: STATISTICS PRACTICAL - I**  
[Credit -2: No. of Practicals 10]

**Pre-requisites:** Knowledge of the topics in theory papers I and II.  
**Objectives:** At the end of this course students are expected to be able  
(i) to use various graphical and diagrammatic techniques and interpret.  
(ii) to compute various measures of central tendency, dispersion, skewness and kurtosis,  
(iii) to compute correlation coefficient, regression coefficients,  
(iv) to fit binomial and Poisson distributions,  
(v) to analyse data pertaining to discrete and continuous variables and to interpret the results,  
(vi) to compute probabilities of bivariate distributions,  
(vii) to interpret summary statistics of computer output.  
(viii) to summarize and analyze the data using computer  
(ix) to draw random samples from Poisson and binomial distributions.

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**Note:** Per practical number of lectures are 4.
Deccan Education Society’s
FERGUSSON COLLEGE, PUNE
(AUTONOMOUS)

SYLLABUS UNDER AUTONOMY

FIRST YEAR B.Sc.
SEMESTER - II

SYLLABUS FOR F.Y. B.Sc. STATISTICS

Academic Year 2016-2017
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<td>1.1 Bivariate data, Scatter diagram and interpretation.</td>
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<td>1.2 Concept of correlation between two variables, positive correlation, negative correlation, no correlation.</td>
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<td>1.3 Covariance between two variables ((m_{11})) : Definition, computation, effect of change of origin and scale.</td>
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<td>1.4 Karl Pearson’s coefficient of correlation ((r)) : Definition, computation for ungrouped data and interpretation. Properties: (i) (-1 \leq r \leq 1) (with proof), (ii) Effect of change of origin and scale (with proof).</td>
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<td>1.5 Spearman’s rank correlation coefficient: Definition, derivation of formula, computation and interpretation (without ties). In case of ties, compute Karl Pearson’s correlation coefficient between ranks. (Spearman’s rank correlation coefficient formula with correction for ties not expected.)</td>
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<td>Unit -II</td>
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<td>2.2 Concept of error in regression, error modeled as a continuous random variable. Simple linear regression model: (Y = a + b X + \varepsilon), where (\varepsilon) is a continuous random variable with (E(\varepsilon) = 0), (V(\varepsilon) = \sigma^2). Estimation of (a), (b) by the method of least squares. Interpretation of parameters. Statement of the estimator of (\sigma^2).</td>
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<td>2.3 Concept of residual, plot of residual against (X), concept of coefficient of determination.</td>
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<td>2.4 Fitting of second degree curve ((Y = a + b X + c X^2)),</td>
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<td>2.5 Fitting of exponential curves of the type (Y = a b^X) and (Y = a X^b). In all these curves parameters are estimated by the method of least squares.</td>
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<td>Unit –III</td>
<td><strong>3. Index Numbers</strong></td>
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3.2 Definition and Meaning.
3.3 Problems/considerations in the construction of index numbers.
3.4 Simple and weighted price index numbers based on price relatives.
3.5 Simple and weighted price index numbers based on aggregates.
3.6 Laspeyre’s, Paasche’s and Fisher’s Index numbers.
3.7 Consumer price index number: Considerations in its construction.
3.8 Methods of construction of consumer price index number - (i) family budget method (ii) aggregate expenditure method.
3.9 Shifting of base, splicing, deflating, purchasing power.
3.10 Description of the BSE sensitivity and similar index numbers.

Unit –IV

4.   Fundamentals of R-Software:
4.1 Introduction to R, features of R, starting and ending R session, getting help in R, R commands and case sensitivity.
4.2 Vectors and vector arithmetic
   a) creation of vectors using functions c, seq, rep
   b) Arithmetic operations on vectors using operators +, -, *, /, ^.
   c) Numerical functions: log10, log, sort, max, min, unique, range, length, var, prod, sum, summary, fivenum etc.
   d) accessing vectors
4.3 Data frames : creation using data.frame, subset and transform commands.
4.4 Resident data sets : Accession and summary p, q, d, r functions.

References:
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<th>Unit - I</th>
<th>1. Discrete Probability Distributions</th>
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<tr>
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<td><strong>1.1 Poisson distribution:</strong> Notation: ( X \sim P(\lambda) ).</td>
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|          | \[
p(x) = \frac{e^{-\lambda} \lambda^x}{x!}, \quad x = 0, 1, 2 \ldots, \\]
|          | \[
\lambda > 0 \quad \text{otherwise}
\]
|          | Mean, variance, and m.g.f, c.g.f. moments, skewness, kurtosis |
|          | Situations where this distribution is applicable. |
|          | **1.2 Geometric distribution:** Notation: \( X \sim G(p) \), |
|          | Geometric distribution on support \((0, 1, 2 \ldots)\) with p.m.f. |
|          | \[
p(x) = pq^x, \quad x = 0, 1, 2\ldots \]
|          | \[
0, \quad 0 < p < 1, q = 1 - p
\]
|          | Mean, variance, m.g.f, moments, lack of memory property. |
|          | Situations where this distribution is applicable. |
|          | **1.3 Negative Binomial Distribution:** |
|          | p.m.f.: |
|          | \[
P(X=x) \neq \binom{x+k-1}{x}p^k q^x \quad x = 0, 1, 2, 3 \ldots ....
\]
|          | \[
0 \leq p \leq 1, \quad q = 1-p
\]
|          | \[
0 \quad \text{otherwise}
\]
|          | Notation: \( X \sim NB(k, p) \). |
|          | Nature of p.m.f, negative binomial distribution as a waiting time distribution, |
|          | Mean, variance, m.g.f, c.g.f, moments, skewness, and kurtosis. (recurrence relation between moments is not expected). |
|          | Poisson approximation to negative binomial distribution. |
|          | Real life situations. |
### 2. Bivariate Discrete Probability Distribution

2.1 Definition of two-dimensional discrete random variable, its joint p.m.f. and its distribution function and their properties, concept of identically distributed r.v.s.

2.2 Computation of probabilities of events in bivariate probability distribution.

2.3 Concepts of marginal and conditional probability distributions.

2.4 Independence of two discrete random variables based on joint and marginal p.m.f.s

2.5 Definition of raw and central moments

2.6 Theorems on expectations of sum and product of two jointly distributed random variables.

2.7 Conditional expectation.

2.8 Definitions of conditional mean and conditional variance.

2.9 Definition of covariance, coefficient of correlation, independence and uncorrelation.

2.10 Variance of linear combination of variables i.e. Var( aX + bY).

2.11 Additive property of binomial and Poisson distributions

   Conditional probability distribution of X given (X+Y) for independent Poisson variables.

   negative binomial distribution as sum of k i.i.d.geometric random variables.

   Relation between geometric and negative binomial distribution.

2.12 Examples and Problems.

### References:


PAPER CODE: STS1203
PAPER – III: STATISTICS PRACTICAL - II
[Credit -2: No. of Practicals 10]

Pre-requisites: Knowledge of the topics in theory papers I and II.

Objectives: At the end of this course students are expected to be able

(i) to use various graphical and diagrammatic techniques and interpret.
(ii) to compute various measures of central tendency, dispersion, skewness and kurtosis,
(iii) to compute correlation coefficient, regression coefficients,
(iv) to fit binomial and Poisson distributions,
(v) to analyse data pertaining to discrete and continuous variables and to interpret the results,
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(vii) to interpret summary statistics of computer output.
(viii) to summarize and analyze the data using computer
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<td>1 Scatter diagram, correlation coefficient (ungrouped data), fitting of line of regression, residual plot</td>
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<td>2 Scatter diagram, correlation coefficient, fitting a line of regression, fitting of second degree curve, using MS Excel</td>
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<td>3 Fitting of second degree curve, exponential curve of type ( y = ab^x ), ( y = ax^b ), comparison, finding the best fit using residual s.s. and coefficient of determination</td>
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<td>5 Fitting of Poisson distribution and computation of expected frequencies.</td>
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<td>6 Applications of Poisson and geometric distributions</td>
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<td>7 Model sampling from poisson and binomial distributions.</td>
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<td>8 Bivariate Probability Distributions</td>
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<td>9 Use of R- Software and computation of probabilities using R- Software</td>
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<td>10 Fitting of binomial and Poisson distribution and computation of expected frequencies using R- Software</td>
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Note: Per practical number of lectures are 4.