UCLouvain

Ibir1212 2018

Probabilities and statistics (I)

4 credits

30.0 h + 15.0 h

Q1

| Teacher(s) | Bogaert Patrick ; |
|-----------------------------|--|
| Language : | French |
| Place of the course | Louvain-la-Neuve |
| Prerequisites | LBIR1110 Math I LMAT1111E Math II The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet. |
| Main themes | Introduction to the calculus of probability - Discrete and continuous random variables: probability and probability density functions, expectations, variance and other statistical properties - Principal statistical distributions - Couples of random variables and random vectors: joint, marginal and conditional distributions, independence, covariance and correlation, expectations and conditional variance - Introduction to statistics - Notions concerning estimators and estimator properties - Inference about the mean and variance: estimators, sample distributions - Notions of one-mean-confidence intervals. |
| Aims | a. Contribution of this activity to the learning outcomes referential : 1.1, 2.1 Specific formulation of the learning outcomes for this activity A the end of this activity, the student is able to : Name, describe and explain the theoretical concepts underlying the probability theory; Use the mathematical expressions in a formal way and by using rigorous notations in order to deduce new expressions or requested theoretical results; Translate mathematically textual statements using a rigorous mathematical and probabilistic framework by relying on appropriate concepts and theoretical tools; Solve an applied problem by using a deductive approach that relies on a correct use of well identified properties and expressions; Validate the internal consistency of the mathematical expressions and results based on theoretical properties and logical constraints that are induced by the probabilistic framework; |
| Evaluation methods | Evaluation: Open book written examination (only with the original material). The examination is composed of exercises to be solved. Its duration is about 3 hours. |
| Teaching methods | Regular courses and supervised practical exercises |
| Content | Introduction to the calculus of probability - Discrete and continuous random variables: probability and probability density functions, expectations, variance and other statistical properties - Principal statistical distributions - Couples of random variables and random vectors: joint, marginal and conditional distributions, independence, covariance and correlation, expectations and conditional variance - Introduction to statistics - Notions concerning estimators and estimator properties - Inference about the mean and variance: estimators, sample distributions. Notion of confidence intervals. |
| Inline resources | Moodle |
| Other infos | The course relies on a book which is considered as mandatory and must be bought : P. Bogaert (2005). Probabilités pour scientifiques et ingénieurs. Editions De Boeck |
| Faculty or entity in charge | AGRO |

| Programmes containing this learning unit (UE) | | | | | | |
|---|-----------|---------|-------------------------|------|--|--|
| Program title | Acronym | Credits | Prerequisite | Aims | | |
| Bachelor in Computer Science | SINF1BA | 4 | LINFO1111 AND LINFO1112 | ٩ | | |
| Master [120] in Environmental Science and Management | ENVI2M | 4 | | ٩ | | |
| Bachelor in Bioengineering | BIR1BA | 4 | LBIR1110 AND LBIR1111 | ٩ | | |
| Master [120] in data Science: Statistic | DATS2M | 4 | | ٩ | | |
| Minor in Statistics and data sciences | LSTAT100I | 4 | | ٩ | | |