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| Subject code | Credits |
| MAT1013 | 6 |

Course title in Lithuanian

TIKIMYBIŲ TEORIJA IR MATEMATINĖ STATISTIKA

Course title in English

PROBABILITY THEORY AND MATHEMATICAL STATISTICS

Short course annotation in Lithuanian (up to 500 characters)

Igyjamos esminės tikimybių teorijos matematinės statistikos žinios, įsisavinami pagrindiniai tikimybinių modelių sudarymo ir statistinių metodų naudojimo principai, gebama taikyti turimas žinias ir gebėjimus analizuojant įvairias sistemas ir procesus: identifikuoti analizei reikalingus duomenis, parinkti tinkamą duomenų analizės metodą, sudaryti nagrinėjamų sistemų ar procesų matematinius modelius, aprašyti tyrimų rezultatus, pateikti rezultatų interpretacijas ir išvadas.

Short course annotation in English (up to 500 characters)

Acquired fundamental knowledge of probability theory and mathematical statistics, the basic principles of application of probability models and statistical methods, ability to apply knowledge and skills in implementation of analytical researches of various system and processes: collect data and information about the problematic phenomenon select and ground the methods of analysis, present obtained results and make decision based on it.

Prerequisites for entering the course

Undergraduate course: mathematics.

Course aim

To provide the basic knowledge of application of probability theory and mathematical statistics in informatics.

Content

| No | Content (topics) |
|-----|--|
| 1. | Random events. Classical and statistical definition of probability. |
| 2. | Conditional probability and independent events. |
| 3. | Total probability formula. Bayes formula. Bernoulli trial. |
| 4. | Random variable. Probability distributions. Characteristics of random variables. |
| 5. | Main classical probability distributions (with applications). |
| 6. | Statistical samples. |
| 7. | Descriptive statistics. |
| 8. | Point estimates of parameters. |
| 9. | Interval estimates of parameters: confidence intervals, forecast intervals. |
| 10. | Parametric hypothesis testing. |
| 11. | Non-parametric hypothesis testing. |
| 12. | Introduction to correlation analysis. |
| 13. | Introduction to regression analysis. |

Distribution of workload for students (contact and independent work hours)

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| Lectures | 45 hours |
| Practical work | 12 hours |
| Laboratory work | 18 hours |
| Individual students work | 85 hours |
| Total: | 160 hours |

Structure of cumulative score and value of its constituent parts

Mid-term exam (colloquium) – 25 %, practical work – 10%, laboratory work – 15%, final exam – 50 %.

Recommended reference materials

| No. | Publication year | Authors of publication and title | Publishing house | Number of copies in | | |
|------------------------|------------------|---|------------------|---------------------|------------------|-----------------|
| | | | | University library | Self-study rooms | Other libraries |
| <i>Basic materials</i> | | | | | | |
| 1. | 2000 | Čekanavičius V., Murauskas G. <i>Statistika ir jos taikymai.</i> , I ir II dalys. | TEV | 50 | | |
| 2. | 2000, 2002 | Aksomaitis A. <i>Tikimybių teorija ir statistika.</i> | Technologija | 14 | | |

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|---------------------------------------|------------|---|--------------|----|--|--|
| 3. | 2001, 2004 | Bačinskas A., Janilionis V., Jokimaitis A. <i>Tikimybių teorijos ir statistikos praktikumai.</i> | Technologija | 14 | | |
| <i>Supplementary materials</i> | | | | | | |
| 1. | 2003 | Brase C. H. <i>Understandable statistics : concepts and methods.</i> | Brooks Cole | | | |

Course programme designed by

Dr. Inga Žutautaitė, Department of Mathematics and Statistics.