



हिमाचल प्रदेश केंद्रीय विश्वविद्यालय
Central University of Himachal Pradesh
(Accredited by NAAC with 'A+' Grade with CGPA of 3.42)
(श्रीनिवास रामानुजन गणित विभाग)
(Srinivasa Ramanujan Department of Mathematics)



Course Name: Probability Theory

Course Code: MTH 413

Credits: 02

Course Instructor: Dr. Pankaj Kumar S/O Late Sh. Maniram

Credits Equivalent:

(One credit is equivalent to 10 hours of lectures / organized classroom activity / contact hours; 5 hours of laboratory work / practical / field work / Tutorial / teacher-led activity and 15 hours of other workload such as independent individual/ group work; obligatory/ optional work placement; literature survey/ library work; data collection/ field work; writing of papers/ projects/dissertation/thesis; seminars, etc.)

Attendance Requirements:

Students are expected to attend all lectures in order to be able to fully benefit from the course. A minimum of 75% attendance is a must failing which a student may not be permitted to appear in examination.

Evaluation Criteria:

1. Mid Term Examination: 20%
2. End Term Examination: 60%
3. Continuous Internal Assessment: 20%. i.e. 20 marks out of 100

Course Outcomes

After completing the course satisfactorily, a student will be able:

- To calculate probabilities by applying probability laws and theoretical results.
- To understand the axiomatic formulation of modern Probability Theory.
- To understand the Conditional Probability including the concept of Bayes' Theorem.
- To characterize probability models and function of random variables based on single & multiples random variables.

Learning Outcomes

The deliverables Learning Outcomes of this paper with students are following:

- Ability to distinguish between random and non-random experiments.
- To calculate probabilities by applying probability laws and theoretical results.
- Gain knowledge to conceptualise the probabilities of events including frequentist and axiomatic approach.
- Can explain the conditional probability including the concept of Bayes' Theorem,
- Will possess the knowledge related to discrete and continuous random variable and its probability distribution including expectations.

Unit I

Classical Approach to Probability: Random Experiment and Events, Exhaustive Events, Favourable Events, Mutually Exclusive Events, Equally Likely Events, Classical Theory of Probability, Theorem of Total Probability, Compound Events, Theorem of Compound Events. **(10 HRS)**

Practicum

- Solving the Exercises of the selected Chapters
- Implementation on the selected real world problems
- Performing simulations for the pattern of solutions

Unit II

Classical Approach to Probability: Set Theoretic Concepts, Function, Algebra and Sigma- Algebra, Sample Space, Events, Events Space, Probability Function, Probability Space, Conditional Probability, Independent Events, Bayes Theorem, Multiple Rule. Distribution function and Expectation. **(10 HRS)**

Practicum

- Solving the Exercises of the selected Chapters
- Implementation on the selected real world problems



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- Performing simulations for the pattern of solutions

General Practicum:

- i. Class Room Presentation
- ii. Model/Chart/PowerPoint based presentations
- iii. Assignment/ Write Up/Creative work
- iv. Books/Journals Readings
- v. Tutorials/PBL

Reference Books:

1. Miller, I. and Miller, Marylees. John E. Freund's :Mathematical Statistics with Application, 7th Ed, New Jersey: Prentice Hall, 2010.
2. S. C. Gupta , V. K. Kapoor, : Fundamentals of Mathematical Statistics, 12th Edition, Sultan Chand and Sons, 2020.