

COURSE OUTLINE

(1) GENERAL

SCHOOL	SCHOOL OF INFORMATION SCIENCES & TECHNOLOGY		
ACADEMIC UNIT	DEPARTMENT OF STATISTICS		
LEVEL OF STUDIES	1st Cycle (UNDERGRADUATE)		
COURSE CODE	6001	SEMESTER	1st
COURSE TITLE	Probabilities I		
INDEPENDENT TEACHING ACTIVITIES		WEEKLY TEACHING HOURS	CREDITS
Lectures		4	7,5
Workshops			
Labs			
COURSE TYPE	Compulsory - Scientific Field		
PREREQUISITE COURSES:			
LANGUAGE OF INSTRUCTION and EXAMINATIONS:	GREEK		
IS THE COURSE OFFERED TO ERASMUS STUDENTS			
COURSE WEBSITE (URL)	https://www.dept.aueb.gr/en/stat/content/probability-i-75-ects		

(2) LEARNING OUTCOMES

Learning outcomes
<p>Upon successful completion of the course, the students should be able to: Understand the way probabilities correspond to events, to solve problems using probabilities laws, review probabilities using the Bayes rule, choose the correct probabilistic model for their problem.</p>
General Competences
<ul style="list-style-type: none"> • Adapting to new situations • Decision-making • Working in an interdisciplinary environment • Respect for diversity and multiculturalism • Respect for the natural environment • Demonstrating social, professional and ethical responsibility and sensitivity to gender issues • Exercising critical and self-critical thinking • Promoting free, creative and inductive thinking

(3) SYLLABUS

Discrete probability spaces, elementary combinational analysis. Probabilities properties. Conditional Probabilities, Law of Total Probability. Bayes theorem. Discrete random variables, Joint distribution of random variables. Independence. Mean value, Variance, Covariance, correlation coefficient. Cauchy-Schwarz inequality, Markov and Chebyshev inequalities. Uniform, binomial, geometric and hypergeometric distributions, Poisson distribution. Uniform, binomial, geometric and hypergeometric distributions, Poisson distribution. Conditional mean value. The Weak Law of Large Numbers. Probability generating function. Multinomial and Multivariate hypergeometric distribution. Continuous distributions. Distribution function and probability density function. Mean, variance. Uniform, exponential and normal distribution. Gamma and Beta distributions. Moment generating functions. Joint continuous variable distribution. independency. Random variables simulation using the method of inverse transformation.

(4) TEACHING and LEARNING METHODS - EVALUATION

DELIVERY <i>Face-to-face, Distance learning, etc.</i>	Face-to-face	
USE OF INFORMATION AND COMMUNICATIONS TECHNOLOGY	YES	
TEACHING METHODS	Activity	Semester workload
	Class Lectures	52
	Workshops	26
	Assignments	40.5
	Self Study	69
	Total	187.5
STUDENT PERFORMANCE EVALUATION	Written examination at the end of the semester Information is available at the study guide.	

(5) ATTACHED BIBLIOGRAPHY

- Κούτρας Μ., Εισαγωγή στη Θεωρία Πιθανοτήτων και Εφαρμογές, Εκδόσεις ΤΣΟΤΡΑΣ ΑΝ ΑΘΑΝΑΣΙΟΣ, 2016.
- Feller, W. (1968). An Introduction to Probability Theory and its Applications. Wiley, N.Y.
- Hoel P., Port S., Stone C., Εισαγωγή στη Θεωρία Πιθανοτήτων, ΙΤΕ Παν/κές Εκδόσεις Κρήτης, 2009.
- Hogg, R. and Graig, A. (1970). Introduction to Mathematical Statistics, Third Ed., The Macmillan Co., New York.
- Hogg, R.V. and Tanis, E.A. (2000). Probability and Statistical Inference. Prentice Hall.
- Mendenhall, W., Beavec R.J. & Beaver, B.M. (1999): Introduction to Probability & Statistics (10th edition), Duxbury Press.
- Mood, A., Graybill, F. and Boes, D. (1974). Introduction of the Theory of Statistics. McGraw-Hill.