JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY ANANTAPUR
COLLEGE OF ENGINEERING (AUTONOMOUS), PULIVENDULA
B.Tech – II-II Sem (R19)

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Numerical Methods, Probability and Statistics
(Common to CIVIL, ME, EEE& CSE)

Course Objectives:

1) To familiarize the students with numerical methods of solving the non-linear equations, interpolation, differentiation, integration, and ordinary differential equations.
2) To impart knowledge in basic concepts and few techniques in probability and statistics in various applications in engineering.

Unit I: Solution to algebraic and transcendental equations& Interpolation

Solution of algebraic and transcendental equations: bisection method, Newton-Raphson method and Regula-Falsi method, Finite differences, relation between operators, interpolation using Newton's forward and backward difference formulae. Interpolation with unequal intervals: Newton's divided difference and Lagrange's formulae.

Learning Outcomes:

After completion of this unit student able to

- find approximate roots of the an equation by using different numerical methods
- explain various discrete operators and find the relation among operators
- apply Newton forward and backward formulas for equal and unequal intervals

Unit II: Numerical differentiation, integration & Solution of Initial Value Problems to Ordinary Differential Equations of first order.

Numerical Differentiation and Numerical integration: Numerical differentiation using Newton's forward & backward interpolation formulae; Numerical Integration by trapezoidal rule, Simpson's $1/3^{rd}$ and $3/8^{th}$ rules.

Numerical Solutions of Ordinary differential equation: Solution by Taylor's series, Picard's method of successive approximations, Euler's method, modified Euler's method and Runge-Kutta method of fourth order.

Learning Outcomes:

After completion of this unit student able to

- find integration of a function by different numerical methods
- solve ordinary differential equations using different numerical schemes

Unit III: Probability & Random Variables

Probability axioms, addition law and multiplicative law of probability, conditional probability, Baye's theorem.

Random variables (discrete and continuous), probability distribution: Binomial - Poisson approximation to the binomial distribution and normal distribution-their properties. (All concepts without proofs)

Learning Outcomes:

At the end of this unit, the student will be able to

- explain the terms sample space, random variable, expected value
- apply probability theory via Baye's theorem
- identify the notations of discrete and continuous distribution functions
- evaluate Binomial and Poisson distributions
- explain the properties of normal distribution

Unit IV: Testing of hypothesis

Formulation of hypothesis, critical region, level of significance. Large sample tests: test for single proportion, difference of two proportions, test for single mean and difference of two means.

Learning Outcomes:

At the end of this unit, the student will be able to

- explain the concept of testing of hypothesis
- apply the concept of hypothesis testing for large samples

Unit V: Small Sample Tests

Student t-distribution (single mean, two means and paired t-test), Testing of equality of variances (F-test), $\chi 2$ - test for independence of attributes and goodness of fit.

Learning Outcomes:

At the end of this unit, the student will be able to

- apply the concept of testing hypothesis for small samples
- estimate the goodness of fit

Text Books:

1. B. S. Grewal, Higher Engineering Mathematics, 44/e, Khanna Publishers, 2017.
2. Miller and Freunds, Probability and Statistics for Engineers,7/e, Pearson, 2008
3. S.S.Sastry, "Introductory methods of Numerical Analysis", 5th edition, PHI, 2012.

References:

1. S.C. Gupta and V.K. Kapoor, Fundamentals of Mathematical Statistics, 11/e, Sultan Chand & Sons publications, 2012.
2. Erwin kreyszig, Advanced Engineering Mathematics, 9/e, John Wiley & Sons, 2006.
3. P. Kandasamy, K. Thilagavathy, S. Gunavathy, Numerical Methods, S. Chand & Company, 2nd Edition, Reprint 2012.

Course Outcomes:

Students will be able to

- apply different methods to find roots of the equations
- find approximate the solutions of ordinary differential equations
- apply the Laplace transform for solving differential equations
- explain the concepts of probability and their applications
- apply discrete and continuous probability distributions in practical problems
- use the statistical inferential methods based on small and large sampling tests