# Engineering Tripos Part IB, 2P7: Probability, 2021-22

#### **Course Leader**

Dr T Savin [1]

#### Lectures

Dr T Savin [1]

### **Timing and Structure**

Online recorded lectures. One live Q&A session per week in Weeks 1-4.

#### **Aims**

The aims of the course are to:

• Show how concepts of probability can be applied to engineering applications.

# **Objectives**

As specific objectives, by the end of the course students should be able to:

- Explain and use simple ideas of probability, mean, variance, etc.
- Manipulate random variables and probability density functions.
- Solve simple statistical problems of engineering importance.

#### Content

#### **Probability and Statistics**

- Probability
- · Conditional probability and independence
- Expectation of a random variable
- Probability density function for a continuous random variable
- Key discrete probability mass functions
- · Key continuous probability density functions
- · Functions of random variables
- Multivariate distributions
- Decision and estimation: basic definitions
- · Tests of significance

#### **Further Information**

Further information, including details of each lecture and hand-outs are available on the course moodle site.

#### **Booklists**

## Engineering Tripos Part IB, 2P7: Probability, 2021-22

Published on CUED undergraduate teaching site (https://teaching.eng.cam.ac.uk)

Please refer to the Booklist for Part IB Courses for references to this module, this can be found on the associated Moodle course.

## **Examination Guidelines**

Please refer to Form & conduct of the examinations [2].

Last modified: 20/05/2021 07:23

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#### Links

- [1] mailto:ts573@cam.ac.uk
- [2] https://teaching.eng.cam.ac.uk/content/form-conduct-examinations