



Programme of Course "Calcolo delle Probabilità e Statistica Matematica"

- Code: DT0003
- Type of course unit: Compulsory (Bachelor Degree in Computer Science curriculum General)
- Level of course unit: Undergraduate Degrees
- Semester: 1

Number of ects credits: (Bachelor Degree in Computer Science) 6 (workload 150 hours)

Teachers: Davide Gabrielli (gabriell@univaq.it), Umberto Triacca (umberto.triacca@univaq.it)

1	<b>Course objectives</b>	An introduction to the theory of probability up to the weak law of large numbers
2	<b>Course content and learning outcomes (dublin descriptors)</b>	<p>Topics of the module include:</p> <ul style="list-style-type: none"> <li>• <b>BASIC PROBABILITY:</b> probability space, sets and elementary operations, Venn diagrams, basic axioms, inclusion-exclusion formula, enumeration principle and generalized enumeration principle, uniform probability spaces, permutations and combinations, conditional probability, disintegration formula, Bayes Formula, independence.</li> <li>• <b>RANDOM VARIABLES AND EXPECTED VALUE:</b> discrete and continuous random variables, mass distribution and density, distribution function, joint and marginal distributions, expected value and its properties, variance and covariance, weak law of large numbers.</li> <li>• <b>EXAMPLES OF RANDOM VARIABLES:</b> random variables of the following type: Bernoulli, binomial, Poisson, uniform, Gaussian, exponential, geometric.</li> <li>• <b>INTRODUCTION TO STATISTICAL INFERENCE:</b> the inference problem, parametric and non parametric inference</li> <li>• <b>ELEMENTS OF PARAMETRIC ESTIMATES:</b> random samples, estimators, mean squared error. Estimators for finite samples and their properties (bias and efficiency). Estimators for large samples (consistency and asymptotic normality). maximum likelihood method, estimates for intervals.</li> <li>• <b>ELEMENTS OF HYPOTHESIS VERIFICATION:</b> the statistical test, general facts, first order error, significance level and the p value. The power function of a test. Hypothesis test on the average of a Gaussian sample with given variance. Hypothesis test on the average of Gaussian sample with unknown variance.</li> </ul>
3	<b>Course prerequisites</b>	elementary mathematics and some notions of mathematical analysis
4	<b>Teaching methods and language</b>	<p>frontal lectures</p> <p><b>Language:</b> Italian</p> <p><b>Reference textbooks</b></p> <ul style="list-style-type: none"> <li>• S M Ross, <i>Probabilità e statistica</i>. Maggioli.</li> </ul>
5	<b>Assessment methods</b>	written exam with exercises and theoretic questions