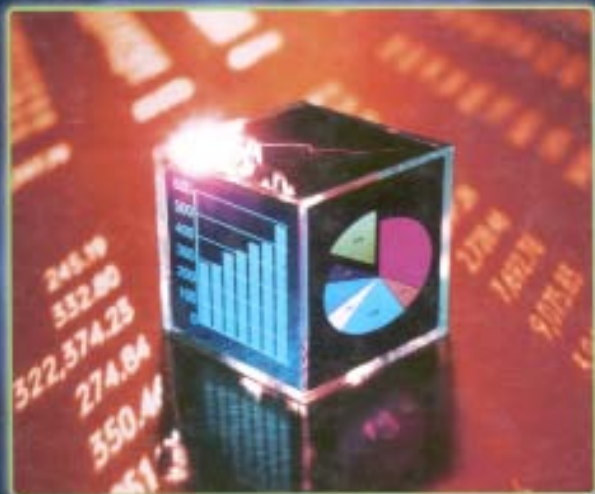




Introduction to
Probability and Statistics
for Engineers and Scientists



Third Edition
SHELDON M. ROSS



INCLUDES
CD-ROM

CONTENTS

Preface	xiii
Chapter 1 Introduction to Statistics	1
1.1 Introduction	1
1.2 Data Collection and Descriptive Statistics	1
1.3 Inferential Statistics and Probability Models	2
1.4 Populations and Samples	3
1.5 A Brief History of Statistics	3
Problems	7
Chapter 2 Descriptive Statistics	9
2.1 Introduction	9
2.2 Describing Data Sets	9
2.2.1 Frequency Tables and Graphs	10
2.2.2 Relative Frequency Tables and Graphs	10
2.2.3 Grouped Data, Histograms, Ogives, and Stem and Leaf Plots	14
2.3 Summarizing Data Sets	17
2.3.1 Sample Mean, Sample Median, and Sample Mode	17
2.3.2 Sample Variance and Sample Standard Deviation	22
2.3.3 Sample Percentiles and Box Plots	24
2.4 Chebyshev's Inequality	27
2.5 Normal Data Sets	31
2.6 Paired Data Sets and the Sample Correlation Coefficient	33
Problems	41
Chapter 3 Elements of Probability	55
3.1 Introduction	55
3.2 Sample Space and Events	56
3.3 Venn Diagrams and the Algebra of Events	58
3.4 Axioms of Probability	59
3.5 Sample Spaces Having Equally Likely Outcomes	61
3.6 Conditional Probability	67
3.7 Bayes' Formula	70

3.8 Independent Events	76
Problems	80
Chapter 4 Random Variables and Expectation	89
4.1 Random Variables	89
4.2 Types of Random Variables	92
4.3 Jointly Distributed Random Variables	95
4.3.1 Independent Random Variables	101
*4.3.2 Conditional Distributions	105
4.4 Expectation	107
4.5 Properties of the Expected Value	111
4.5.1 Expected Value of Sums of Random Variables	115
4.6 Variance	118
4.7 Covariance and Variance of Sums of Random Variables	121
4.8 Moment Generating Functions	126
4.9 Chebyshev's Inequality and the Weak Law of Large Numbers	127
Problems	130
Chapter 5 Special Random Variables	141
5.1 The Bernoulli and Binomial Random Variables	141
5.1.1 Computing the Binomial Distribution Function	147
5.2 The Poisson Random Variable	148
5.2.1 Computing the Poisson Distribution Function	155
5.3 The Hypergeometric Random Variable	156
5.4 The Uniform Random Variable	160
5.5 Normal Random Variables	168
5.6 Exponential Random Variables	175
*5.6.1 The Poisson Process	179
*5.7 The Gamma Distribution	182
5.8 Distributions Arising from the Normal	185
5.8.1 The Chi-Square Distribution	185
*5.8.1.1 The Relation Between Chi-Square and Gamma Random Variables	187
5.8.2 The t -Distribution	189
5.8.3 The F -Distribution	191
*5.9 The Logistics Distribution	192
Problems	194
Chapter 6 Distributions of Sampling Statistics	201
6.1 Introduction	201
6.2 The Sample Mean	202
6.3 The Central Limit Theorem	204

6.3.1	Approximate Distribution of the Sample Mean	210
6.3.2	How Large a Sample is Needed?	212
6.4	The Sample Variance	213
6.5	Sampling Distributions from a Normal Population	214
6.5.1	Distribution of the Sample Mean	215
6.5.2	Joint Distribution of \bar{X} and S^2	215
6.6	Sampling from a Finite Population	217
	Problems	221
Chapter 7	Parameter Estimation	229
7.1	Introduction	229
7.2	Maximum Likelihood Estimators	230
*7.2.1	Estimating Life Distributions	238
7.3	Interval Estimates	240
7.3.1	Confidence Interval for a Normal Mean When the Variance is Unknown	246
7.3.2	Confidence Intervals for the Variances of a Normal Distribution	251
7.4	Estimating the Difference in Means of Two Normal Populations	253
7.5	Approximate Confidence Interval for the Mean of a Bernoulli Random Variable	260
*7.6	Confidence Interval of the Mean of the Exponential Distribution	265
*7.7	Evaluating a Point Estimator	266
*7.8	The Bayes Estimator	272
	Problems	277
Chapter 8	Hypothesis Testing	291
8.1	Introduction	291
8.2	Significance Levels	292
8.3	Tests Concerning the Mean of a Normal Population	293
8.3.1	Case of Known Variance	293
8.3.2	Case of Unknown Variance: The t -Test	305
8.4	Testing the Equality of Means of Two Normal Populations	312
8.4.1	Case of Known Variances	312
8.4.2	Case of Unknown Variances	314
8.4.3	Case of Unknown and Unequal Variances	318
8.4.4	The Paired t -Test	319
8.5	Hypothesis Tests Concerning the Variance of a Normal Population	321
8.5.1	Testing for the Equality of Variances of Two Normal Populations	322
8.6	Hypothesis Tests in Bernoulli Populations	323
8.6.1	Testing the Equality of Parameters in Two Bernoulli Populations	327

8.7 Tests Concerning the Mean of a Poisson Distribution	330
8.7.1 Testing the Relationship Between Two Poisson Parameters	331
Problems	334
Chapter 9 Regression	351
9.1 Introduction	351
9.2 Least Squares Estimators of the Regression Parameters	353
9.3 Distribution of the Estimators	355
9.4 Statistical Inferences about the Regression Parameters	361
9.4.1 Inferences Concerning β	362
9.4.1.1 Regression to the Mean	366
9.4.2 Inferences Concerning α	370
9.4.3 Inferences Concerning the Mean Response $\alpha + \beta x_0$	371
9.4.4 Prediction Interval of a Future Response	373
9.4.5 Summary of Distributional Results	375
9.5 The Coefficient of Determination and the Sample Correlation Coefficient	376
9.6 Analysis of Residuals: Assessing the Model	378
9.7 Transforming to Linearity	381
9.8 Weighted Least Squares	384
9.9 Polynomial Regression	391
*9.10 Multiple Linear Regression	394
9.10.1 Predicting Future Responses	405
9.11 Logistic Regression Models for Binary Output Data	410
Problems	413
Chapter 10 Analysis of Variance	439
10.1 Introduction	439
10.2 An Overview	440
10.3 One-Way Analysis of Variance	442
10.3.1 Multiple Comparisons of Sample Means	450
10.3.2 One-Way Analysis of Variance with Unequal Sample Sizes	452
10.4 Two-Factor Analysis of Variance: Introduction and Parameter Estimation	454
10.5 Two-Factor Analysis of Variance: Testing Hypotheses	458
10.6 Two-Way Analysis of Variance with Interaction	463
Problems	471
Chapter 11 Goodness of Fit Tests and Categorical Data Analysis	483
11.1 Introduction	483
11.2 Goodness of Fit Tests When all Parameters are Specified	484
11.2.1 Determining the Critical Region by Simulation	490
11.3 Goodness of Fit Tests When Some Parameters are Unspecified	493
11.4 Tests of Independence in Contingency Tables	495

11.5	Tests of Independence in Contingency Tables Having Fixed Marginal Totals	499
*11.6	The Kolmogorov–Smirnov Goodness of Fit Test for Continuous Data	504
	Problems	508
Chapter 12	Nonparametric Hypothesis Tests	515
12.1	Introduction	515
12.2	The Sign Test	515
12.3	The Signed Rank Test	519
12.4	The Two-Sample Problem	525
12.4.1	The Classical Approximation and Simulation	529
12.5	The Runs Test for Randomness	533
	Problems	537
Chapter 13	Quality Control	545
13.1	Introduction	545
13.2	Control Charts for Average Values: The \bar{X} -Control Chart	546
13.2.1	Case of Unknown μ and σ	549
13.3	S-Control Charts	554
13.4	Control Charts for the Fraction Defective	557
13.5	Control Charts for Number of Defects	559
13.6	Other Control Charts for Detecting Changes in the Population Mean	563
13.6.1	Moving-Average Control Charts	563
13.6.2	Exponentially Weighted Moving-Average Control Charts	565
13.6.3	Cumulative Sum Control Charts	571
	Problems	573
Chapter 14*	Life Testing	581
14.1	Introduction	581
14.2	Hazard Rate Functions	581
14.3	The Exponential Distribution in Life Testing	584
14.3.1	Simultaneous Testing — Stopping at the r th Failure	584
14.3.2	Sequential Testing	590
14.3.3	Simultaneous Testing — Stopping by a Fixed Time	594
14.3.4	The Bayesian Approach	596
14.4	A Two-Sample Problem	598
14.5	The Weibull Distribution in Life Testing	600
14.5.1	Parameter Estimation by Least Squares	602
	Problems	604
	Appendix of Tables	611
Index		617