

Applied Probability Methods in Engineering (APME)

ESI 6325

Class Periods: T | Period 7 (1:55 PM - 2:45 PM), R | Periods 7 - 8 (1:55 PM - 3:50 PM)

Location: CSE E107

Academic Term: Fall 2022

Instructor:

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Office Hours: Tuesday 3:00 pm – 5:00 pm, WEIL 373 or on Zoom <https://ufl.zoom.us/j/96544902675>

Course Description

Applied probability theory and statistics, probability distribution, statistical sampling and estimation, hypothesis testing, regression, forecasting, reliability engineering, Markov processes, and queuing theory.

Course Pre-Requisites

Calculus, differential equations, undergraduate probability and statistics.

Course Objectives

By the end of this course you should have a solid understanding of the fundamental methods of probability and statistics, as well as the use of these methods in foundational applications areas used in Industrial and Systems Engineering, including reliability, Markov chains, and Queuing theory.

Materials and Supply Fees

None

Recommended Materials

- Hayter, 2007, *Probability and Statistics for Engineers and Scientists*, 3rd Edition, Duxbury (Thomson Brooks/Cole), ISBN #0-495-10757-3 (note: the 4th edition is available and is certainly acceptable).
- This course packet consists of Chapters 13, 17, and 20 of the book “Operations Research, 4th ed,” by W.L.Winston, 2004 Duxbury (Thomson Brooks/Cole), ISBN #0-534-38058-1, or Chapters 2, 5, and 8 of the book “Introduction to Probability Models, 4th ed.,” by W.L. Winston, 2004 Thomson Brooks/Cole, ISBN #0-534-40572-X.

Course Topics

- Review of probability (HAYTER CHAPTERS 1-6)
- Statistical sampling and hypothesis testing (HAYTER CHAPTERS 7-10)
- Regression analysis (HAYTER CHAPTERS 12-13)
- Reliability (Subject to Change) (HAYTER CHAPTER 17)
- Markov chains (WINSTON CHAPTER 5)
- Queuing theory (WINSTON CHAPTER 8)

Course Schedule

	Topic	Exam and HWs
Week 1	General course information and review of prerequisites	
Week 2	Random variables	
Week 3	Random variables	<i>HW1</i>
Week 4	Discrete probability distributions	
Week 5	Continuous probability distributions	<i>HW2</i>
Week 6	Normal distribution, descriptive statistics	
Week 7	Statistics estimation and sampling distributions	<i>HW3, project announcement</i>
Week 8	Statistical inferences	
Week 9	Statistical inferences	<i>Exam 1</i>

Week 10	Statistical inferences	HW4
Week 11	Markov chains	
Week 12	Markov chains	HW5
Week 13	Queuing theory	
Week 14	Reliability, regression analysis	HW6
Week 15	Project and presentation	
Week 16	Project and presentation	Exam 2, project due

Evaluation of Grades

Assignment	Total Points	Percentage of Final Grade
Homework (~6)	100 each	25%
Exam 1	100	25%
Project	100	25%
Exam 2	100	25%
		100%

Exam/Homework grade disputes/inquiries must be made to the instructor within one week after grades are posted along with an appeal in writing. Any grade dispute/inquiry after the specified period will not be considered.

Grading Policy

Grade	Range	Grade points	Grade	Range	Grade points
A	[90 – 100]	4.00	C	[70 – 73]	2.00
A-	[87 – 90]	3.67	C-	[67 – 70]	1.67
B+	[83 – 87]	3.33	D+	[63 – 67]	1.33
B	[80 – 83]	3.00	D	[60 – 63]	1.00
B-	[77 – 80]	2.67	D-	[57 – 60]	0.67
C+	[73 – 77]	2.33			

There may or may not be a curve at the end of the semester. This depends on the overall performance of the class throughout the semester.

Make-Up Policy

Excused absences must be consistent with university policies in the Graduate Catalog (<https://catalog.ufl.edu/graduate/regulations>) and require appropriate documentation. Additional information can be found here: <https://gradcatalog.ufl.edu/graduate/regulations/>. If you missed an exam due to a health problem, you will need to provide documentation that indicates the date of the visit.

Students Requiring Accommodations

Students with disabilities who experience learning barriers and would like to request academic accommodations should connect with the disability Resource Center by visiting <https://disability.ufl.edu/students/get-started/>. It is important for students to share their accommodation letter with their instructor and discuss their access needs, as early as possible in the semester.

Course Evaluation

Students are expected to provide professional and respectful feedback on the quality of instruction in this course by completing course evaluations online via GatorEvals. Guidance on how to give feedback in a professional and respectful manner is available at <https://gatorevals.aa.ufl.edu/students/>. Students will be notified when the evaluation period opens, and can complete evaluations through the email they receive from GatorEvals, in their Canvas course menu under GatorEvals, or via <https://ufl.bluera.com/ufl/>. Summaries of course evaluation results are available to students at <https://gatorevals.aa.ufl.edu/public-results/>.

In-Class Recording

Students are allowed to record video or audio of class lectures. However, the purposes for which these recordings may be used are strictly controlled. The only allowable purposes are (1) for personal educational use, (2) in

connection with a complaint to the university, or (3) as evidence in, or in preparation for, a criminal or civil proceeding. All other purposes are prohibited. Specifically, students may not publish recorded lectures without the written consent of the instructor.

A “class lecture” is an educational presentation intended to inform or teach enrolled students about a particular subject, including any instructor-led discussions that form part of the presentation, and delivered by any instructor hired or appointed by the University, or by a guest instructor, as part of a University of Florida course. A class lecture does not include lab sessions, student presentations, clinical presentations such as patient history, academic exercises involving solely student participation, assessments (quizzes, tests, exams), field trips, private conversations between students in the class or between a student and the faculty or lecturer during a class session.

Publication without permission of the instructor is prohibited. To “publish” means to share, transmit, circulate, distribute, or provide access to a recording, regardless of format or medium, to another person (or persons), including but not limited to another student within the same class section. Additionally, a recording, or transcript of a recording, is considered published if it is posted on or uploaded to, in whole or in part, any media platform, including but not limited to social media, book, magazine, newspaper, leaflet, or third party note/tutoring services. A student who publishes a recording without written consent may be subject to a civil cause of action instituted by a person injured by the publication and/or discipline under UF Regulation 4.040 Student Honor Code and Student Conduct Code.

University Honesty Policy

UF students are bound by The Honor Pledge which states, “We, the members of the University of Florida community, pledge to hold ourselves and our peers to the highest standards of honor and integrity by abiding by the Honor Code. On all work submitted for credit by students at the University of Florida, the following pledge is either required or implied: “On my honor, I have neither given nor received unauthorized aid in doing this assignment.” The Honor Code (<https://sccr.dso.ufl.edu/process/student-conduct-code/>) specifies a number of behaviors that are in violation of this code and the possible sanctions. Furthermore, you are obligated to report any condition that facilitates academic misconduct to appropriate personnel. If you have any questions or concerns, please consult with the instructor or TAs in this class.

Commitment to a Safe and Inclusive Learning Environment

The Herbert Wertheim College of Engineering values broad diversity within our community and is committed to individual and group empowerment, inclusion, and the elimination of discrimination. It is expected that every person in this class will treat one another with dignity and respect regardless of gender, sexuality, disability, age, socioeconomic status, ethnicity, race, and culture.

If you feel like your performance in class is being impacted by discrimination or harassment of any kind, please contact your instructor or any of the following:

- Your academic advisor or Graduate Program Coordinator
- Jennifer Nappo, Director of Human Resources, 352-392-0904, jpennacc@ufl.edu
- Curtis Taylor, Associate Dean of Student Affairs, 352-392-2177, taylor@eng.ufl.edu
- Toshikazu Nishida, Associate Dean of Academic Affairs, 352-392-0943, nishida@eng.ufl.edu

Software Use

All faculty, staff, and students of the University are required and expected to obey the laws and legal agreements governing software use. Failure to do so can lead to monetary damages and/or criminal penalties for the individual violator. Because such violations are also against University policies and rules, disciplinary action will be taken as appropriate. We, the members of the University of Florida community, pledge to uphold ourselves and our peers to the highest standards of honesty and integrity.

Student Privacy

There are federal laws protecting your privacy with regards to grades earned in courses and on individual assignments. For more information, please see: <https://registrar.ufl.edu/ferpa.html>

Campus Resources:

Health and Wellness

U Matter, We Care:

Your well-being is important to the University of Florida. The U Matter, We Care initiative is committed to creating a culture of care on our campus by encouraging members of our community to look out for one another and to reach out for help if a member of our community is in need. If you or a friend is in distress, please contact umatter@ufl.edu so that the U Matter, We Care Team can reach out to the student in distress. A nighttime and weekend crisis counselor is available by phone at 352-392-1575. The U Matter, We Care Team can help connect students to the many other helping resources available including, but not limited to, Victim Advocates, Housing staff, and the Counseling and Wellness Center. Please remember that asking for help is a sign of strength. In case of emergency, call 9-1-1.

Counseling and Wellness Center: <https://counseling.ufl.edu>, and 392-1575; and the University Police Department: 392-1111 or 9-1-1 for emergencies.

Sexual Discrimination, Harassment, Assault, or Violence

If you or a friend has been subjected to sexual discrimination, sexual harassment, sexual assault, or violence contact the [Office of Title IX Compliance](#), located at Yon Hall Room 427, 1908 Stadium Road, (352) 273-1094, title-ix@ufl.edu

Sexual Assault Recovery Services (SARS)

Student Health Care Center, 392-1161.

University Police Department at 392-1111 (or 9-1-1 for emergencies), or <http://www.police.ufl.edu/>.

Academic Resources

E-learning technical support, 352-392-4357 (select option 2) or e-mail to Learning-support@ufl.edu.
<https://lss.at.ufl.edu/help.shtml>.

Career Connections Center, Reitz Union, 392-1601. Career assistance and counseling; <https://career.ufl.edu>.

Library Support, <http://cms.uflib.ufl.edu/ask>. Various ways to receive assistance with respect to using the libraries or finding resources.

Teaching Center, Broward Hall, 392-2010 or 392-6420. General study skills and tutoring.
<https://teachingcenter.ufl.edu/>.

Writing Studio, 302 Tigert Hall, 846-1138. Help brainstorming, formatting, and writing papers.
<https://writing.ufl.edu/writing-studio/>.

Student Complaints Campus: <https://sccr.dso.ufl.edu/policies/student-honor-code-student-conduct-code/>; <https://care.dso.ufl.edu>.

On-Line Students Complaints: <https://distance.ufl.edu/state-authorization-status/#student-complaint>.