JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY KAKINADA

KAKINADA – 533 003, Andhra Pradesh, India

DEPARTMENT OF MECHANICAL ENGINEERING

II Year - II Semester		L	T	P	C
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COMPLEX VARIABLES AND STATISTICAL METHODS

Course Objectives:

- To familiarize the complex variables.
- To familiarize the students with the foundations of probability and statistical methods.
- To equip the students to solve application problems in their disciplines.

Course Outcomes: At the end of the course students will be able to

- apply Cauchy-Riemann equations to complex functions in order to determine whether a given continuous function is analytic (L3)
- find the differentiation and integration of complex functions used in engineering problems (L5)
- make use of the Cauchy residue theorem to evaluate certain integrals (L3)
- apply discrete and continuous probability distributions (L3)
- design the components of a classical hypothesis test (L6)
- infer the statistical inferential methods based on small and large sampling tests (L4)

UNIT – I: Functions of a complex variable and Complex integration: (10 hrs)

Introduction – Continuity – Differentiability – Analyticity –Cauchy-Riemann equations in Cartesian and polar coordinates –Harmonicand conjugate harmonic functions – Milne – Thompson method.

Complex integration: Line integral – Cauchy's integral theorem – Cauchy's integral formula – Generalized integral formula (all without proofs) and problems on above theorems.

UNIT – II: Series expansions and Residue Theorem: (10 hrs)

Radius of convergence – Expansion in Taylor's series, Maclaurin's series and Laurent series. Types of Singularities: Isolated – Essential –Pole of order m– Residues – Residue theorem (without proof) – Evaluation of real integral of the types $\int_{-\infty}^{\infty} f(x)dx$ and $\int_{c}^{c+2\pi} f(\cos\theta, \sin\theta)d\theta$.

UNIT – III: Probability and Distributions: (10 hrs)

Review of probability and Baye's theorem – Random variables – Discrete and Continuous random variables – Distribution functions – Probability mass function, Probability density function and Cumulative distribution functions – Mathematical Expectation and Variance – Binomial, Poisson, Uniform and Normal distributions.

UNIT – IV: Sampling Theory: (8 hrs)

Introduction – Population and Samples – Sampling distribution of Means and Variance (definition only) – Central limit theorem (without proof) – Representation of the normal theory distributions – Introduction to t, χ^2 and F-distributions – Point and Interval estimations – Maximum error of estimate.

UNIT – V: Tests of Hypothesis: (10 hrs)

Introduction – Hypothesis – Null and Alternative Hypothesis – Type I and Type II errors – Level of significance – One tail and two-tail tests – Tests concerning one mean and two means (Large and Small samples) – Tests on proportions.

Text Books:

1. **B. S. Grewal,** Higher Engineering Mathematics, 44th Edition, Khanna Publishers.
2. **Miller and Freund's,** Probability and Statistics for Engineers,7/e, Pearson, 2008.

Reference Books:

1. **J. W. Brown and R. V. Churchill**, Complex Variables and Applications, 9th edition, Mc-Graw Hill, 2013.
2. **S.C. Gupta and V.K. Kapoor**, Fundamentals of Mathematical Statistics, 11/e, Sultan Chand & Sons Publications, 2012.
3. **Jay l. Devore,** Probability and Statistics for Engineering and the Sciences, 8thEdition,Cengage.
4. **ShronL.Myers, Keying Ye, Ronald E Walpole,** Probability and Statistics Engineers and the Scientists, 8th Edition, Pearson 2007.
5. **Sheldon, M. Ross**, Introduction to probability and statistics Engineers and the Scientists, 4thEdition, Academic Foundation, 2011