

Distribution : The possible values a variable can take and how frequently they occur. $p(y)$

two characteristics : * mean : avg value μ
 * variance : how spread data is σ^2

population D vs

sample D

"all" Data

part of Data


Sample mean \bar{x}
 Sample Variance s^2

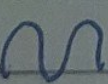
Standard deviation \Rightarrow root of variance $\sqrt{\sigma^2}$

* Same units as mean

* directly interpret $\sigma^2 = E((Y - \mu)^2) = E(Y^2) - \mu^2$

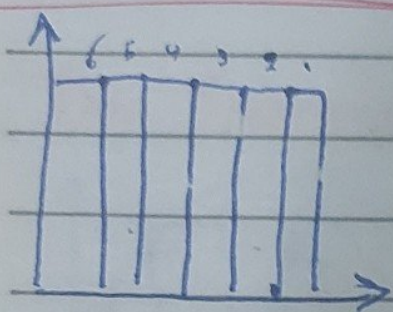
Types of Distributions

* Discrete : 

* Continuous : 

Uniform Distribution: All outcomes have equal

probability



- * Completely uninterpretable (نرد)
- * No real intuition behind

Binomial Distribution:

Sequence of identical bernoulli events (B)

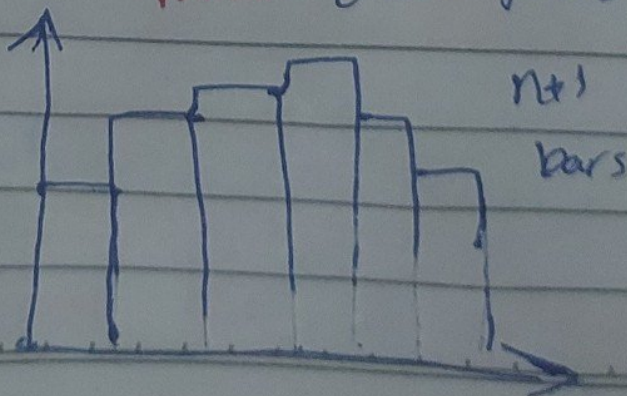
guessing 1 question \Rightarrow bernoulli

guessing entire quiz \Rightarrow binomial

The number of times
we expect to get a
specific outcome

which outcome we
expect for single
trial. (know prob)

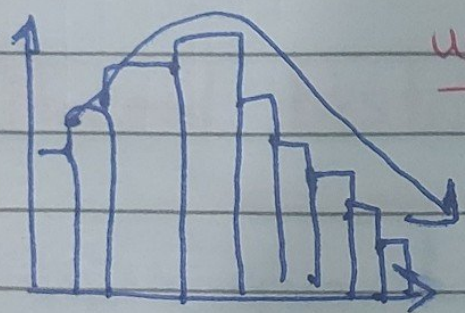
$$\sigma^2 = E(Y^2) - E(Y)^2$$



Poisson Distribution: λ (for specific period of distance or time)

The frequency with which an event occurs.

wildly diff



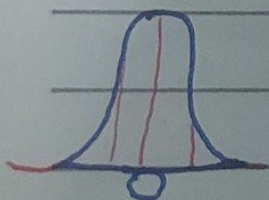
$$P(Y) = \frac{\lambda^Y e^{-\lambda}}{Y!}$$

المتغير

Normal Distribution: $N(\mu, \sigma^2)$

The frequency appears in nature. ♀

symmetric



68, 95, 99.7

outliers is extremely rare

Transformation: A way in which we can alter

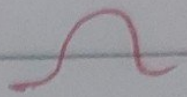
statistic

every element of a distribution to get a new distribution.

addition, subtraction, multiplication & division

Standardizing: A special kind of transformation

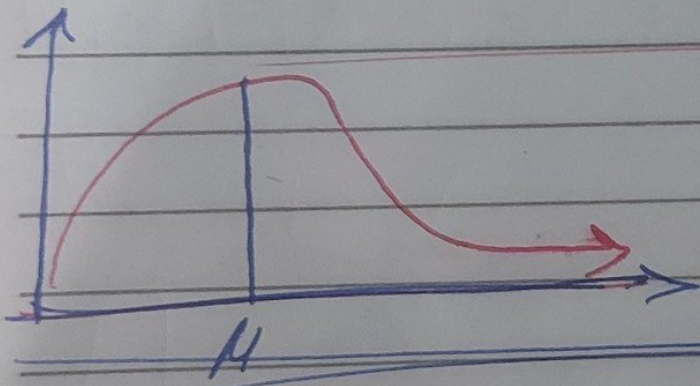
Student's T Distribution: $t(k)$



Small sample size approximation of a Normal Distribution. Certain characteristics.

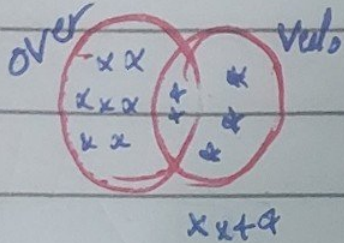
Chi-Squared Distribution: $\chi^2(k)$

Few events in real life - Goodness of fit.



$$\underline{\underline{E(x) = k}}$$

Conditional probability :



love over

2

7

9

hate over

3

4

7

هذا هو

$$P(E|F) = \frac{P(E \cap F)}{P(F)}$$

5

5

11

Product Rule :

$$P(E \cap F) = P(F) \cdot P(E|F)$$

independent Event : $P(E|F) = P(E)$

الأحداث غير مترتبة

don't give F about it

Law of total probability :

$$B = (B \cap E_1) \cup (B \cap E_2) \cup (B \cap E_3)$$

أي نتيجة من

نتيجة زوج

Bayes Theorem : (is good when all is not Available)

$$P(A_i|E) = \frac{P(A_i) \cdot P(E|A_i)}{P(E)}$$

reversed conditional probability

Data