

CSC380: Principles of Data Science

Probability Primer 4

Outline:

- Continuous probability
- Continuous distribution
 - PDF
 - CDF
- Useful continuous distributions

Credit:

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- Continuous probability
- Continuous distribution
 - PDF
 - CDF
- Useful continuous distributions

Continuous Probability

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(TV show spin the wheel)

Continuous Probability

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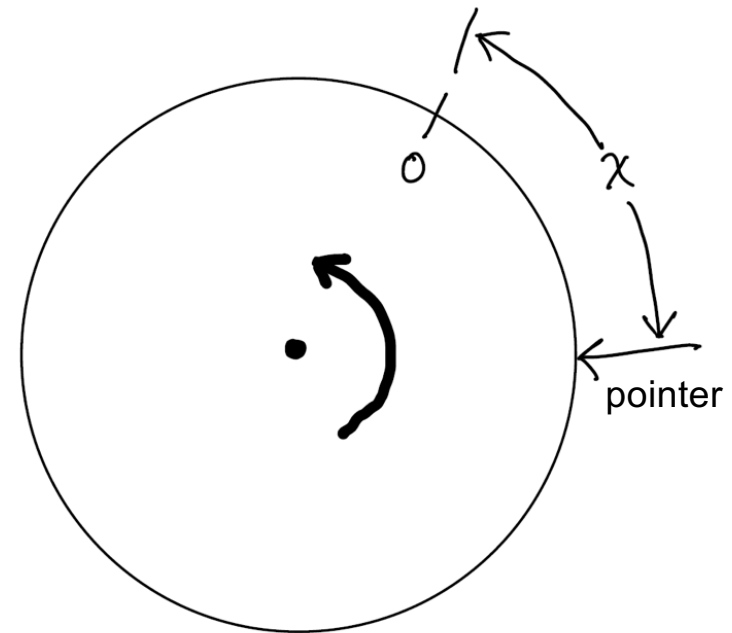
Experiment Spin continuous wheel and measure X displacement from 0

Say the circumference is 1.

Outcome space Ω is all points (real numbers) in $(0,1]$

Question Assuming uniform distribution,
what is $P(X = x)$?

A much better question: What is $P(X \leq x)$.
(that is, that the wheel reached at most x .
Examples $P(X \leq 0.5)$



Continuous Probability

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we could try to convince ourselves that it is sensible.

... or we could just accept this oddity...



Continuous Distributions

Continuous Probability Distributions

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Definition The cumulative distribution function (CDF) of a RV X is the function given by,

$$F(x) = P(X \leq x)$$

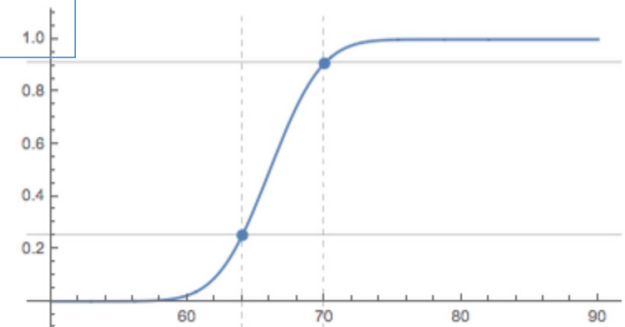
In words: $F(0.3)$ is the probability of the event that causes the RV X to be ≤ 0.3

Key properties:

F is monotonically increasing

$F(x)$ goes to 0/1 if x goes to $-\infty/+\infty$

Example: Pick a number p uniformly between 0 and 1.
What is the probability that $p < x$



➤ Can easily measure probability of closed intervals,

$$P(a < X \leq b) = F(b) - F(a)$$

e.g. $a = 64$, $b = 70$

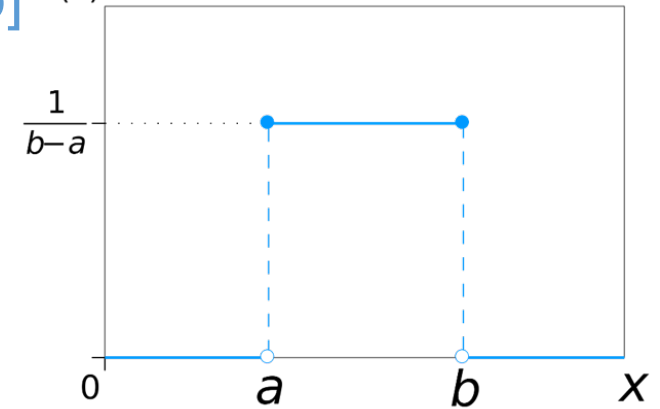
Uniform Continuous Distribution

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Uniform distribution on interval $[a, b]$: **Uniform** $[a, b]$ $f(x)$

$$p(x) = \begin{cases} 0 & \text{if } x \leq a, \\ \frac{1}{b-a} & \text{if } a \leq x \leq b, \\ 0 & \text{if } b \leq x \end{cases} \quad P(X \leq x) = \begin{cases} 0 & \text{if } x \leq a, \\ \frac{x-a}{b-a} & \text{if } a \leq x \leq b, \\ 1 & \text{if } b \leq x \end{cases}$$

$$P(X \leq x) = \int_{-\infty}^x p(t) dt$$

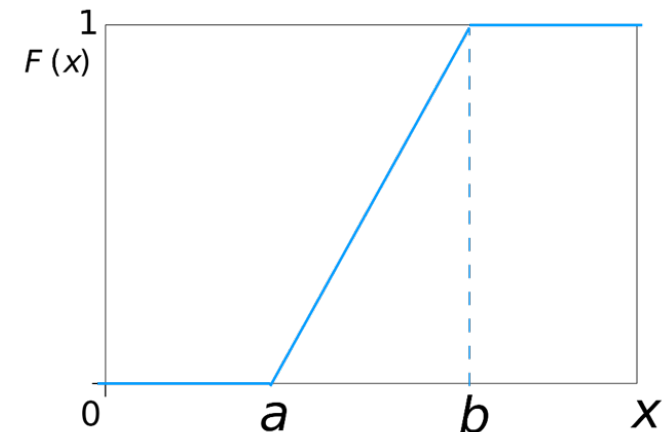


Notation:

$p(x)$ for the PDF function at location x

$P(A)$ for the probability of event A

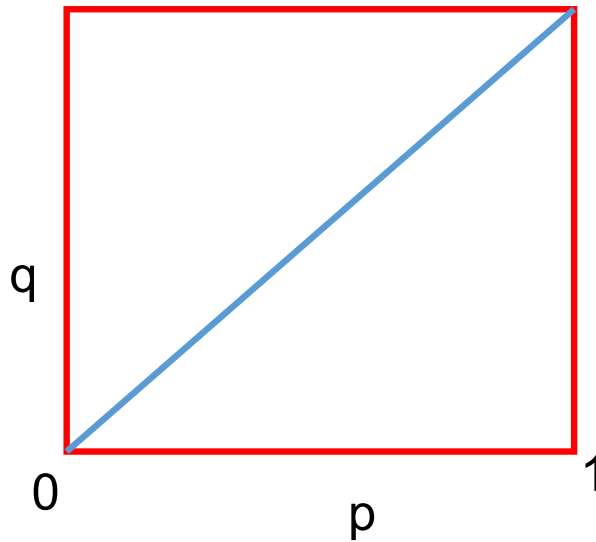
Again, PDF function \neq probability



Another examples

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- Pick two numbers p, q from in the range $[0, 1]$ uniformly independently.
- What is the probability that $p \leq q$?



Continuous Probability Distributions

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➤ If $F(X)$ is differentiable then,

$$p(x) = \frac{dF(x)}{dx} \quad \text{and} \quad F(t) = \int_{-\infty}^t p(x) dx$$

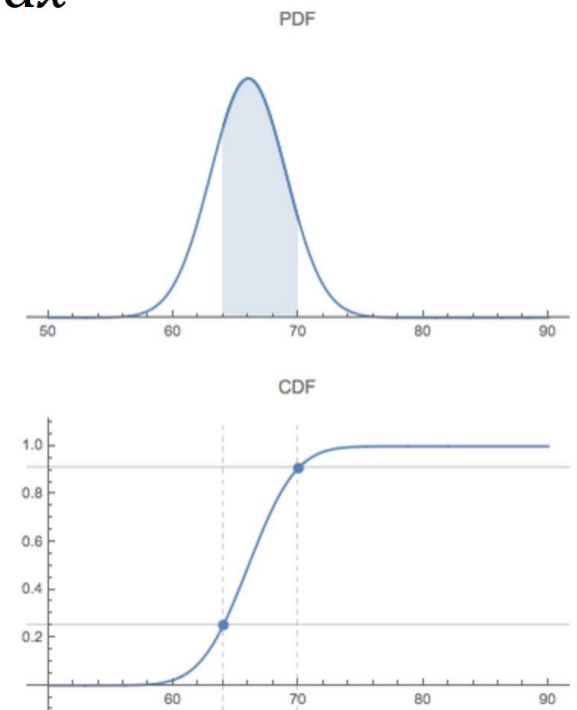
$p(x)$ is called X 's **probability density function (PDF)**

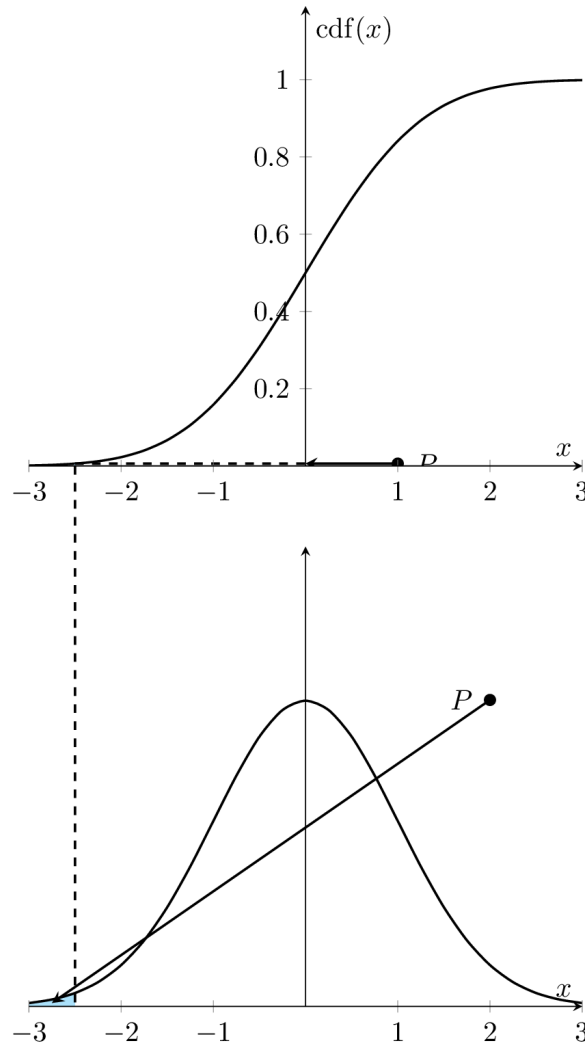
$$\approx \frac{F(x) - F(x - \epsilon)}{x - (x - \epsilon)} = \frac{P(X \in (x - \epsilon, x])}{\epsilon} \quad \text{when } \epsilon \rightarrow 0$$

Intuition: $p(x)$ characterizes how likely X takes values in the neighborhood of x

- $p(x) \geq 0$ for all x
- $P(a < X \leq b) = F(b) - F(a) = \int_a^b p(x) dx$
- $\int_{-\infty}^{+\infty} p(x) dx = 1$

Fundamental Theorem
of Calculus





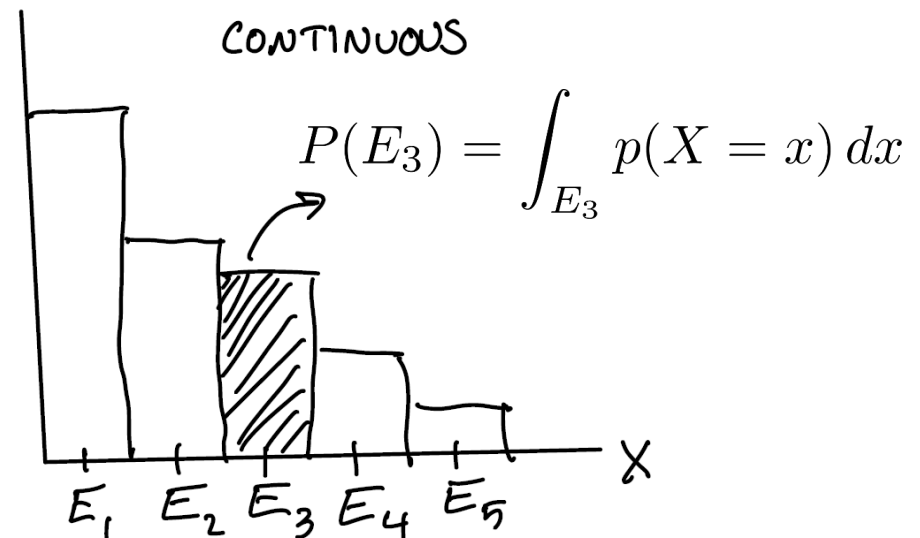
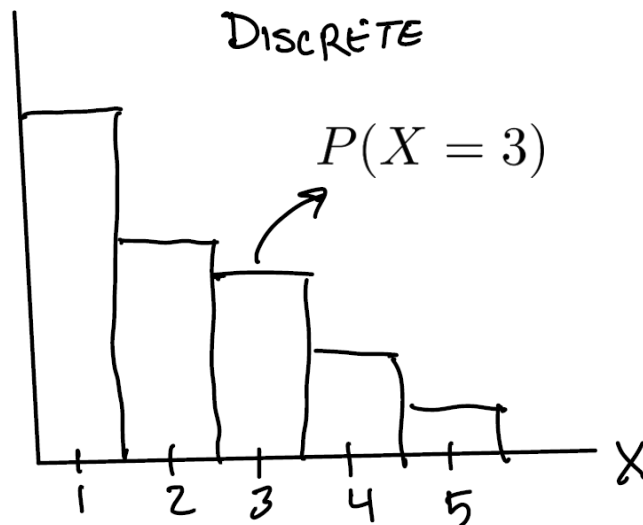
$$P(a < X \leq b) = F(b) - F(a)$$

$$F(t) = \int_{-\infty}^t p(x) \, dx$$

$$p(x) = \frac{dF(x)}{dx}$$

Continuous Probability

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- Events represented as intervals $a \leq X < b$ with probability,

$$P(a \leq X < b) = \int_a^b p(X = x) dx$$

- Specific outcomes have zero probability $P(X = x) = 0$
- But may have nonzero *probability density* $p(X = x) > 0$

Notation

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- For continuous RV X , use $p(X = x)$, $p(x)$, $p_X(x)$ to denote its PDF (probability density function)
 - Recall: $P(X = x)$ is not its PDF value (in fact, always 0)
- For **discrete** RV X , use $p(X = x)$, $p(x)$, $p_X(x)$ to denote its PMF (probability **mass** function)
 - In this case, $p(X = x) = P(X = x)$
- General suggestions for HW / exams: to be extra safe, you can explicitly declare “we use $p(X = x)$ to denote the PDF of continuous RV X ”

Continuous Probability Distributions

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Most definitions for discrete RVs hold, replacing sum with integral...

Law of Total Probability for continuous distributions,

$$p(x) = \int_{\mathcal{Y}} p(x, y) dy$$

Recall: for discrete X

$$P(X = x) = \sum_y P(Y = y, X = x)$$

All the rules apply when replacing PMF with PDF...

Conditional PDF:

$$p(X | Y) = \frac{p(X, Y)}{p(Y)} = \frac{p(X, Y)}{\int p(x, Y) dx}$$

Probability Chain Rule:

$$p(X, Y) = p(Y)p(X | Y)$$

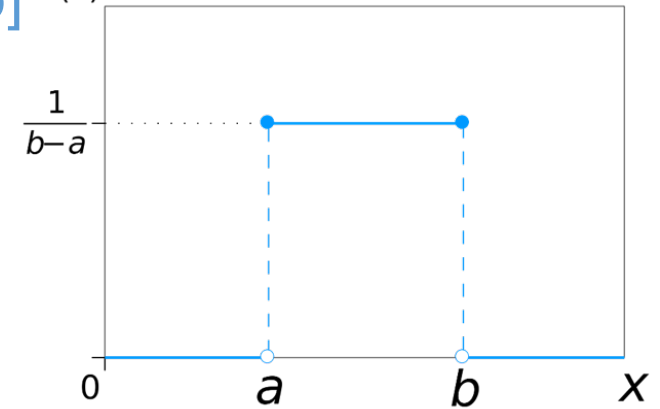
Uniform Continuous Distribution

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$$P(X \leq x) = \int_{-\infty}^x p(t) dt$$

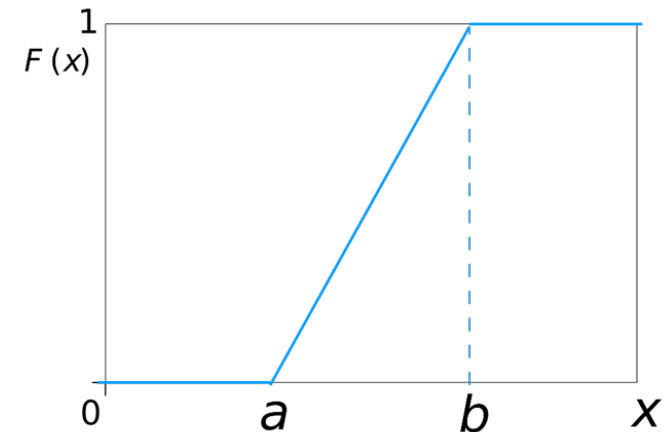


Notation:

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Again, PDF function \neq probability



Uniform Continuous Distribution

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Example: Let X = length of an eight-week-old baby's smile ($X \sim U(0, 23)$).
The probability density function is $p(x) = \frac{1}{23-0} = \frac{1}{23}$ for $0 \leq X \leq 23$.

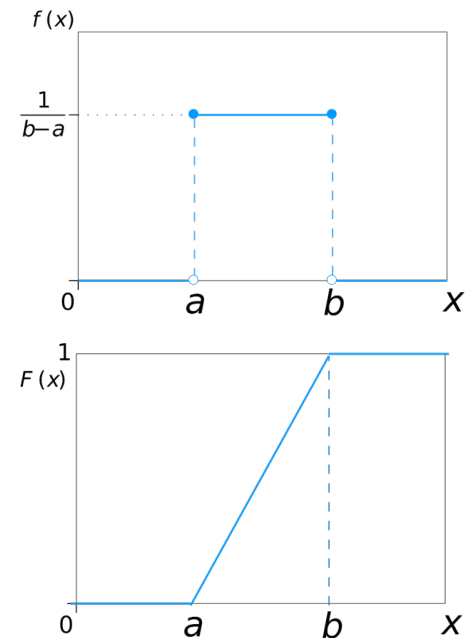
Q: find the probability that a random eight-week-old baby smiles more than 12 seconds knowing the baby smiles more than 8 seconds.

Method 1 (write a new PDF):

$$\begin{aligned} X &\sim U(8, 23) \\ p(x) &= \frac{1}{23-8} = \frac{1}{15} \\ P(23 > x > 12) &= \frac{(23-12)}{15} \\ &\approx 0.7333 \end{aligned}$$

Method 2 (bayes rule):

$$\begin{aligned} P(x > 12 \mid x > 8) &= \frac{P(x > 12 \text{ and } x > 8)}{P(x > 8)} = \frac{P(x > 12)}{P(x > 8)} \\ &= \frac{(23-12) \times \frac{1}{23}}{(23-8) \times \frac{1}{23}} \approx 0.7333 \end{aligned}$$



Uniform Continuous Distribution

numpy.random.uniform

`numpy.random.uniform(low=0.0, high=1.0, size=None)`

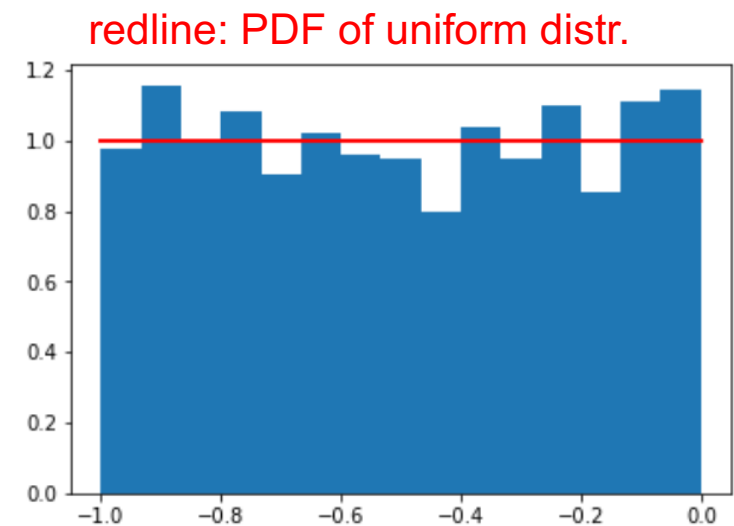
Draw samples from a uniform distribution.

Samples are uniformly distributed over the half-open interval `[low, high)` (includes low, but excludes high). In other words, any value within the given interval is equally likely to be drawn by `uniform`.

Example Draw 1,000 samples from a uniform on $[-1, 0)$,

```
a = -1
b = 0
N = 1000
X = np.random.uniform(a, b, N)
count, bins, ignored = plt.hist(X, 15, density=True)
plt.plot(bins, np.ones_like(bins), linewidth=2, color='r')
plt.show()
```

bins: length 16, consisting of boundary points



Gaussian/Normal Distribution

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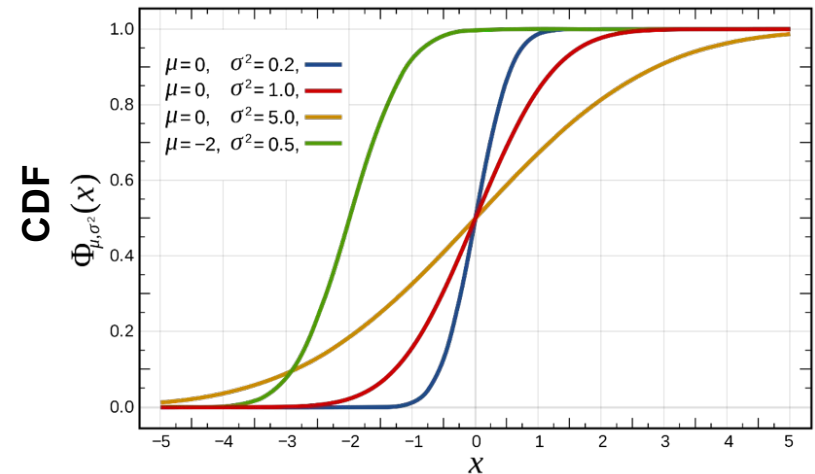
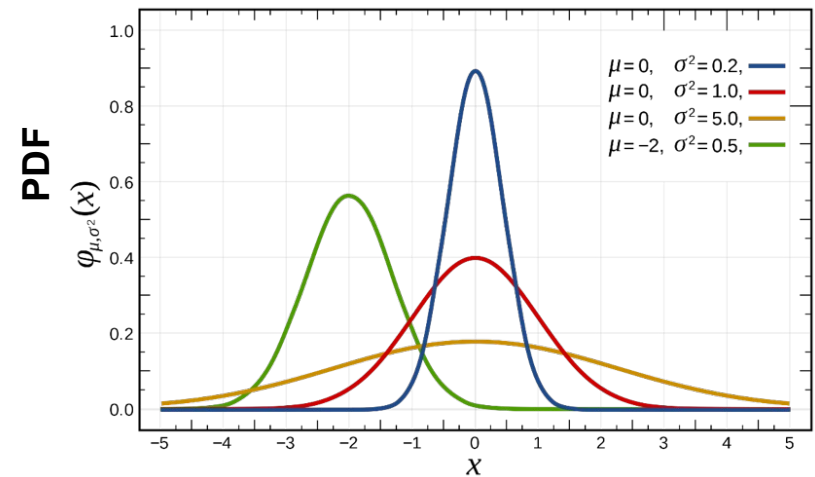
Gaussian (a.k.a. Normal) distribution with mean mean (location) μ and variance (scale) σ^2 parameters,

$$p(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x - \mu)^2}{2\sigma^2}\right)$$

Compactly, $X \sim \mathcal{N}(\mu, \sigma^2)$

Observations:

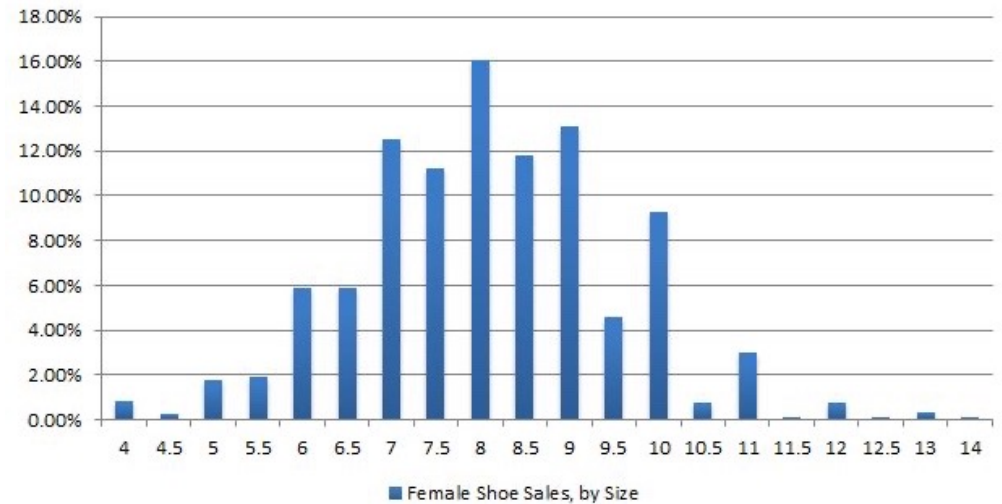
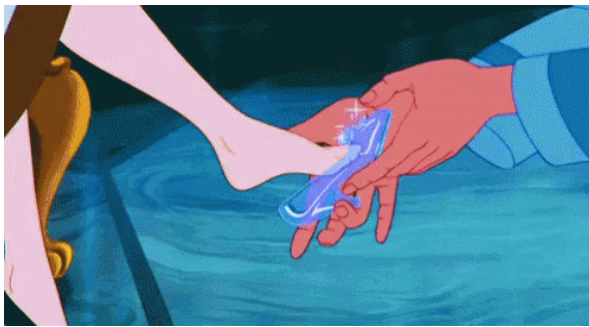
- Larger σ^2 : $p(x)$ more “spread out”
- Larger μ : $p(x)$ ’s center shifts to the right more



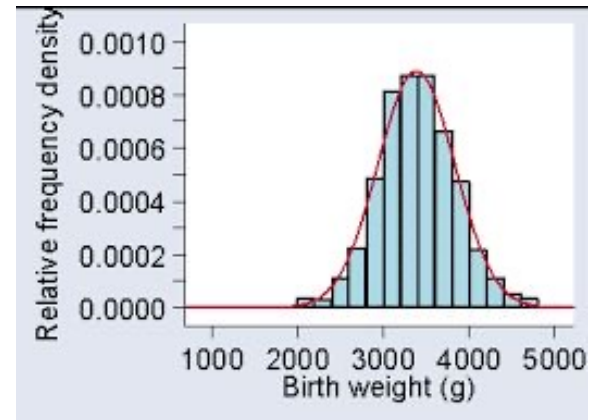
Things that follow Gaussian

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Female shoe size



Birth Weight



(From <https://studiousguy.com/real-life-examples-normal-distribution/>)

numpy.random

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numpy.random.normal

scale = $\sqrt{\sigma^2}$

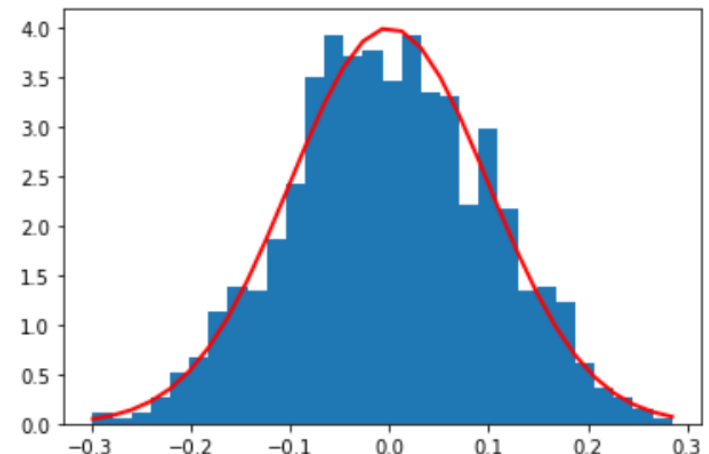
```
numpy.random.normal(loc=0.0, scale=1.0, size=None)
```

Draw random samples from a normal (Gaussian) distribution.

Example Sample zero-mean gaussian with scale 0.1,

```
mu, sigma = 0, 0.1 # mean and standard deviation
X = np.random.normal(mu, sigma, 1000)
count, bins, ignored = plt.hist(X, 30, density=True)
plt.plot(bins, 1/(sigma * np.sqrt(2 * np.pi)) *
         np.exp( - (bins - mu)**2 / (2 * sigma**2) ),
         linewidth=2, color='r')
plt.show()
```

bins: length 31, consisting of boundary points



redline: PDF of gaussian distr.

Useful discrete distributions

- Bernoulli \rightarrow “Coinflip Distribution”
- Binomial \rightarrow Multiple Bernoulli draws

Continuous probability

- $P(X=x) = 0$ does not mean you won't see x
- Probabilities assigned to *intervals* via CDF $P(X > x)$
- PDF measures probability *density* of single points $p(X=x) \geq 0$

Useful continuous distributions

- Exponential \rightarrow waiting time.
- Univariate / Multivariate Gaussian \rightarrow Probably most ubiquitous distribution
- There are a lot more we will touch on later in the course...