



Probability Distributions: Discrete

Introduction to Data Science Algorithms

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Administrivia

- New grader: Aditya Thyagarajan
- HW1 grading nearly done
- Will appear in Moodle (waiting for late days)

Refresher: Random variables

- Random variables take on values in a *sample space*.
- This week we will focus on *discrete* random variables:
 - Coin flip: $\{H, T\}$
 - Number of times a coin lands heads after N flips: $\{0, 1, 2, \dots, N\}$
 - Number of words in a document: Positive integers $\{1, 2, \dots\}$
- Reminder: we denote the random variable with a capital letter; denote a outcome with a lower case letter.
 - E.g., X is a coin flip, x is the value (H or T) of that coin flip.

Refresher: Discrete distributions

- A discrete distribution assigns a probability to every possible outcome in the sample space
- For example, if X is a coin flip, then

$$P(X = H) = 0.5$$

$$P(X = T) = 0.5$$

- Probabilities have to be greater than or equal to 0 and probabilities over the entire sample space must sum to one

$$\sum_x P(X = x) = 1$$

Mathematical Conventions

$0!$

If $n! = n \cdot (n-1)!$ then $0! = 1$ if definition holds for $n > 0$.

n^0

Example for 3:

$$3^2 = 9 \quad (1)$$

$$3^1 = 3 \quad (2)$$

$$3^{-1} = \frac{1}{3} \quad (3)$$

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Today: Types of discrete distributions

- There are many different types of discrete distributions, with different definitions.
- Today we'll look at the most common discrete distributions.
 - And we'll introduce the concept of *parameters*.
- These discrete distributions (along with the continuous distributions next) are fundamental
- Regression, classification, and clustering