



# **Mathematical Foundations**

Introduction to Data Science Algorithms
Jordan Boyd-Graber and Michael Paul

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### Preface: Why make us do this?

- Probabilities are the language we use to describe data
- A reasonable (but geeky) definition of data science is how to get probabilities we care about from data
- Later classes will be about how to do this for different probability models
- But first, we need key definitions of probability (and it makes more sense to do it all at once)

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- So pay attention!

#### By the end of today ...

- You'll be able to apply the concepts of distributions, independence, and conditional probabilities
- You'll be able to derive joint, marginal, and conditional probabilities from each other
- You'll be able to compute expectations and entropies

## **Engineering Rationale Behind Probabilities**

- Encoding uncertainty
  - Data are variable
  - o Outputs aren't clear cut: encodes confidence
- Combining systems