

ALM 2

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① Probability is a measure of likelihood that an event will occur. It is expressed as number between 0 and 1.

$$P(A) = \frac{\text{No. of favourable outcomes}}{\text{Total possible outcomes}}$$

② i) classical approach

ii) Statistical approach

iii) Axiomatic approach

③ Discrete! - Take countable values

$$P(X=x) > 0 \text{ for some } x$$

Continuous! - Take uncountable values

$$P(X=x) = 0 \text{ for all } x$$

④ i) Medical Diagnosis

ii) Spam Filtering

iii) Machine Learning

PMF! Sum of all possible values is 1
 $\sum P(X=x) = 1$

A Bernoulli trial is a random experiment with exactly two possible outcomes.

$$P(X=x) = \binom{n}{k} p^k (1-p)^{n-k}$$

$$P(X=k) = \frac{e^{-d} d^k}{k!}, \quad d = np$$

Binomial! mean = np , variance = $np(1-p)$
Poisson! mean = d , variance = d

Poisson! Mean! $E(X) = d$
variance! $\text{var}(X) = d$

CDF of random variable X gives probability that X takes a value or less than x .