

Statistics & Probabilities

What we will cover today:

- 0 Intro
- 1 Descriptive Statistics
- 2 Summary Statistics
- 3 Probabilities
- 4 Random Variables
- 5 Central Limit Theorem

Let's start by importing some useful packages

```
In [ ]: import numpy as np
import pandas as pd

import matplotlib.pyplot as plt
import seaborn as sns

import math
import scipy
import scipy.stats as stats
```

0 Introduction

Quoting [Wikipedia \(https://en.wikipedia.org/wiki/Statistics\)](https://en.wikipedia.org/wiki/Statistics):

Statistics is the discipline that concerns the collection, organization, displaying, analysis, interpretation and presentation of **data**.

Statistics allows to **summarize data** in a small number of indicators

Combined with probability, statisticians can **draw conclusions** 🦵 based on **samples** 🦵

Statistical Work

- **Data Analysis:** gathering, displaying and summarizing data
- **Probability:** laws of chance, in or out of the casino
- **Inference:** drawing statistical conclusions from specific data, using probability

1 Descriptive Statistics

- How can we discover **underlying patterns** in a heap of numbers?
- How can we **represent** data in useful ways?
- How can we **summarize** the data?

First step: **gather** some data 🦵

Experiment: ask students in a University class to give their **weight** (in pounds).

Male (57)

140 145 160 190 155 165 150 190 195 138 160 155 153 145 170 175 175 170 18
0
135 170 157 130 185 190 155 170 155 215 150 145 155 155 150 155 150 180 16
0
135 160 130 155 150 148 155 150 140 180 190 145 150 164 140 142 136 123 15
5

Female (35)

140 120 130 138 121 116 125 145 150 112 125 130 120 130 131 120 118 125 13
5
125 118 122 115 102 115 150 110 116 108 95 125 133 110 150 108

We can convert this raw data into a **DataFrame**:

```
In [ ]: male_df = pd.DataFrame([140, 145, 160, 190, 155, 165, 150, 190, 195, 1
38, 160, 155, 153, 145, 170, 175, 175, 170, 180, 135, 170, 157, 130, 1
85, 190, 155, 170, 155, 215, 150, 145, 155, 155, 150, 155, 150, 180, 1
60, 135, 160, 130, 155, 150, 148, 155, 150, 140, 180, 190, 145, 150, 1
64, 140, 142, 136, 123, 155],
    columns=['weight'])
male_df['sex'] = 'male'
female_df = pd.DataFrame([140, 120, 130, 138, 121, 116, 125, 145, 150,
112, 125, 130, 120, 130, 131, 120, 118, 125, 135, 125, 118, 122, 115,
102, 115, 150, 110, 116, 108, 95, 125, 133, 110, 150, 108],
    columns=['weight'])
female_df['sex'] = 'female'

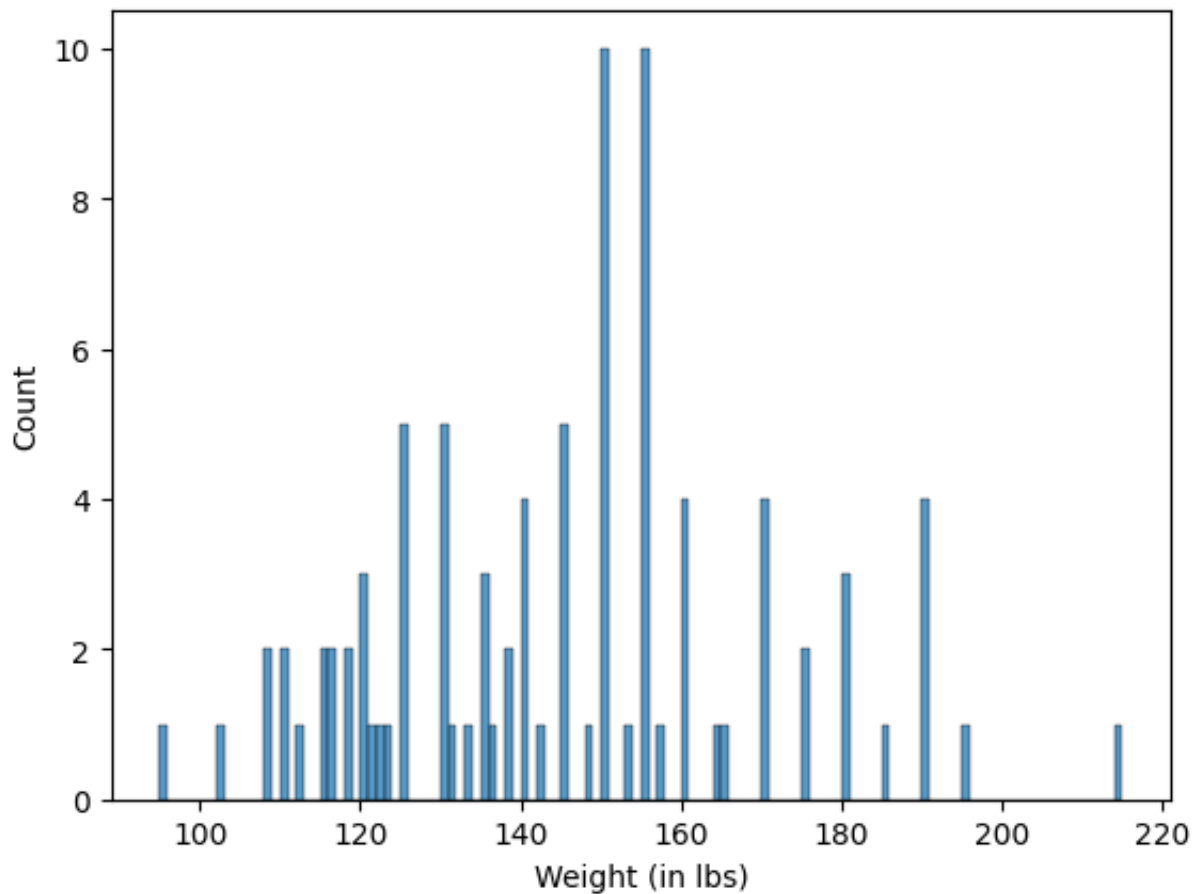
weights_df = pd.concat([male_df, female_df], ignore_index=True)
weights_df.sample(5)
```

Out[]:

	weight	sex
49	145	male
39	160	male
25	155	male
75	135	female
33	150	male

We can now **plot** the data. For every number between 95 and 215 , plot a bar chart counting the number of people for a given weight.

```
In [ ]: ax = sns.histplot(weights_df["weight"], bins=weights_df["weight"].max() - weights_df["weight"].min())
ax.set_xlabel("Weight (in lbs)")
plt.show()
```



🤔 What's the name of this graph?

Histogram

A histogram is a representation of the **distribution** of **numerical** data.

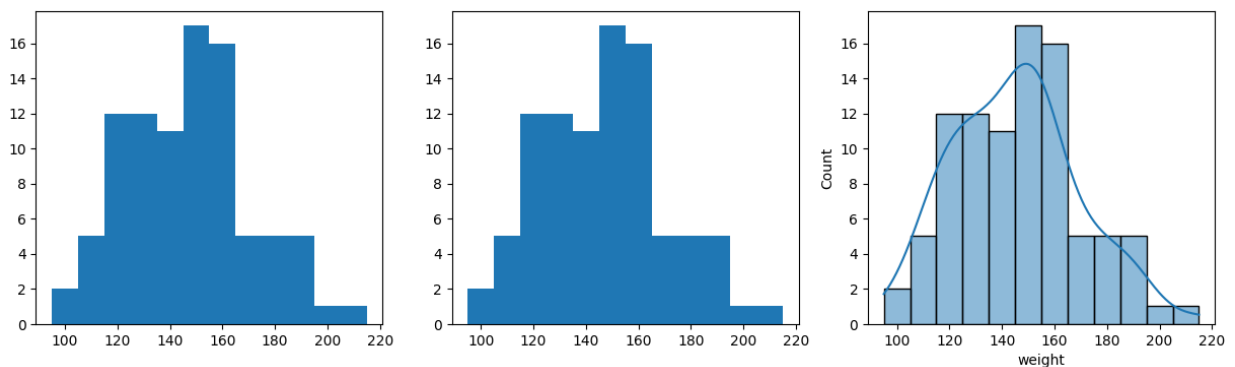
It is an **estimate of the probability distribution** of a continuous variable.

⚠️ Histogram (continuous variable) ≠ Bar chart (categorical or discrete variable)

Histogram Bins

Instead of drawing one bar per integer in [95, 215], we can create **12 bins** and count weights falling into these intervals.

```
In [ ]: f, (ax1, ax2, ax3) = plt.subplots(1, 3, figsize=(15, 4))
ax1.hist(weights_df["weight"], bins=[95, 105, 115, 125, 135, 145, 155,
165, 175, 185, 195, 205, 215])
ax2.hist(weights_df["weight"], bins=12)
sns.histplot(weights_df["weight"], bins=12, ax=ax3, kde=True)
plt.show()
```

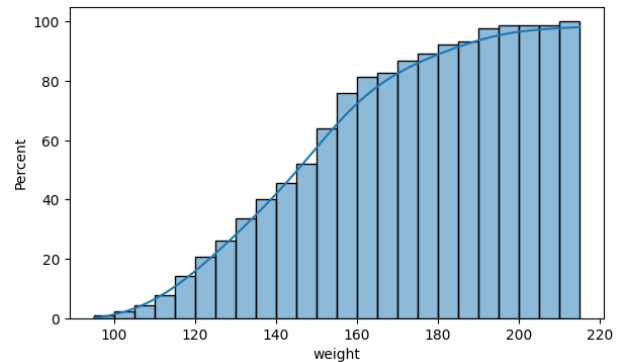
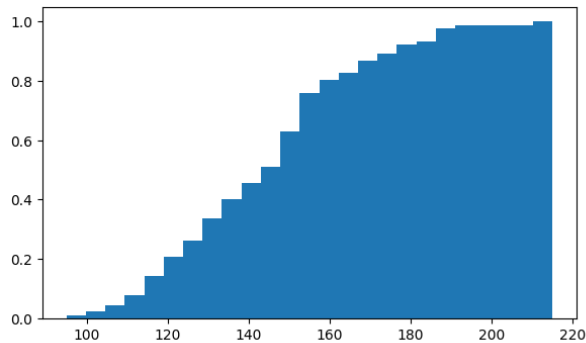


Cumulative plots


Alternatively, we can plot the count of weights *inferior* to a certain value.

Instead of the *counts*, we can also plot the *density* (sums up to 1) or *percentage* (sums up to 100).

```
In [ ]: f, (ax1, ax2) = plt.subplots(1, 2, figsize=(15, 4))
ax1.hist(weights_df["weight"], bins=25, cumulative=True, density=True)
sns.histplot(weights_df["weight"], binwidth=5, ax=ax2, kde=True,
              cumulative=True, stat="percent");
```

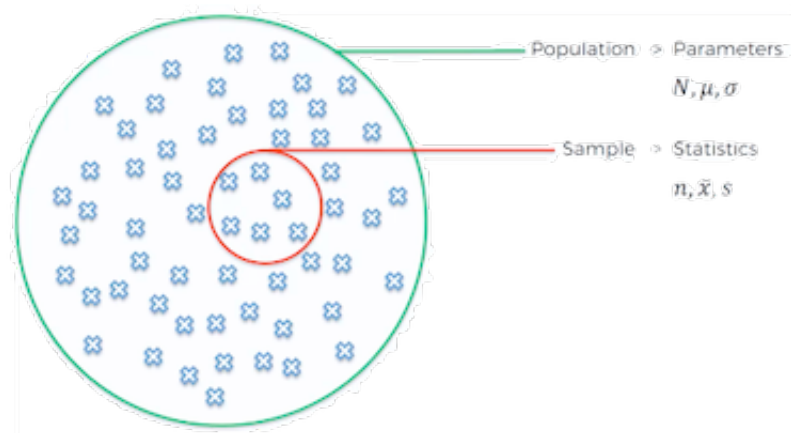


2 Summary statistics

 Goal: **Summarize** and provide information about the data in a few measures.

Typical summary statistics include measures of:

- Location / central tendency (e.g. **mean**)
- Statistical Dispersion / spread (e.g. **variance**)
- Shape of the distribution (e.g. **skewness** & kurtosis)
- Linear **correlation** of two variables X and Y



The mean of a **population** of N elements is defined by:

$$\mu = \frac{1}{N} \sum_{i=1}^N x_i = \frac{x_1 + x_2 + \dots + x_N}{N}$$

The mean of a **sample** of the population x_1, x_2, \dots, x_n ($n < N$) is defined by:

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i = \frac{x_1 + x_2 + \dots + x_n}{n}$$

Median

The median is the value **separating** the higher half from the lower half of a data sample

Odd number of values:

1 3 3 **6** 7 8 9

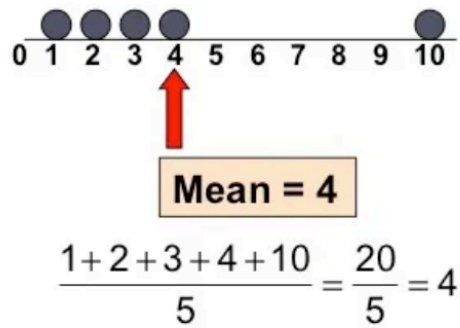
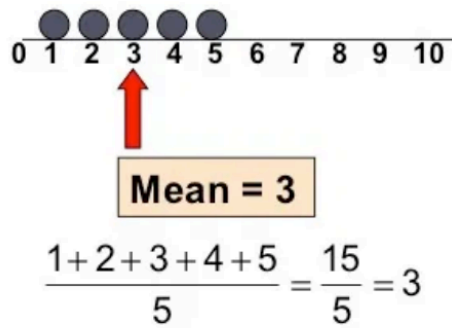
Even number of values

1 2 3 **4 5** 6 8 9

Then the median is **4.5**

Mean vs Median

Median is robust against outliers.



Mode

The mode is the value that appears **most often**

One mode

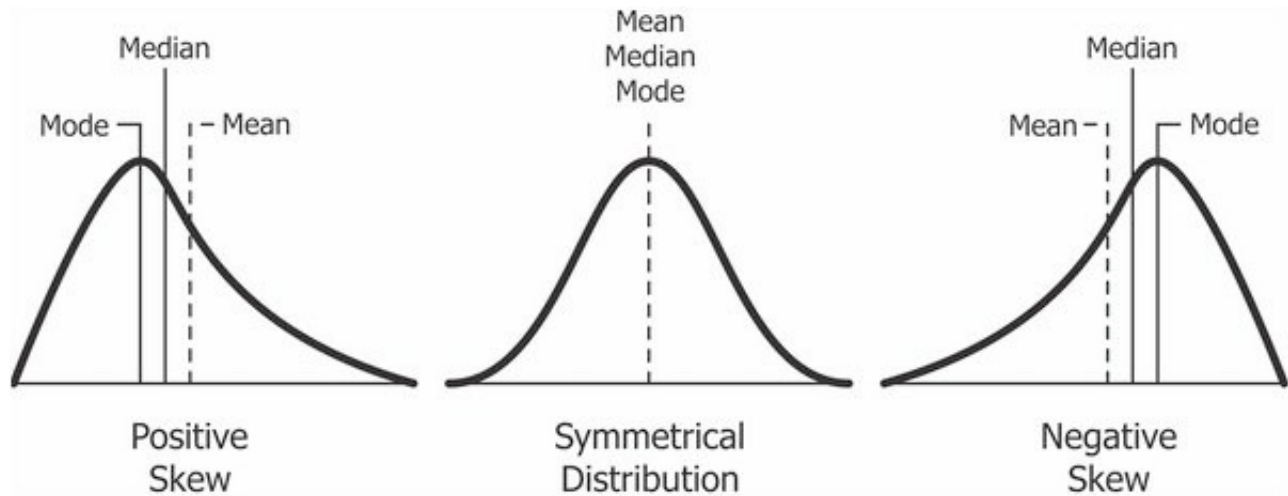
1 3 6 6 6 6 7 7 12 12 17

The mode is **6** and it is unique.

Bimodal dataset

1 1 2 4 4

There are two modes: **1** and **4**



👉 [Skewness \(https://en.wikipedia.org/wiki/Skewness\)](https://en.wikipedia.org/wiki/Skewness) (*Asymétrie* [https://fr.wikipedia.org/wiki/Asym%C3%A9trie_\(statistiques\)](https://fr.wikipedia.org/wiki/Asym%C3%A9trie_(statistiques))) 🇫🇷

Statistical dispersion

Dispersion (also called variability, scatter, or spread) is the extent to which a distribution is stretched or squeezed.

Examples:

- **Variance** σ^2
- **Standard deviation** σ (*Écart-Type* 🇫🇷)
- Interquartile Range *IQR*
- [etc. \(https://en.wikipedia.org/wiki/Statistical_dispersion\)](https://en.wikipedia.org/wiki/Statistical_dispersion)

The **variance** of a population of N elements is:

$$\sigma^2 = \frac{1}{N} \sum_{i=1}^N (x_i - \mu)^2$$

The **standard deviation** of a **population** of N elements is the square root of the variance:

$$\sigma = \sqrt{\frac{1}{N} \sum_{i=1}^N (x_i - \mu)^2}$$

Based on a **sample** of a population, a commonly used estimator of σ is the *sample standard deviation*:

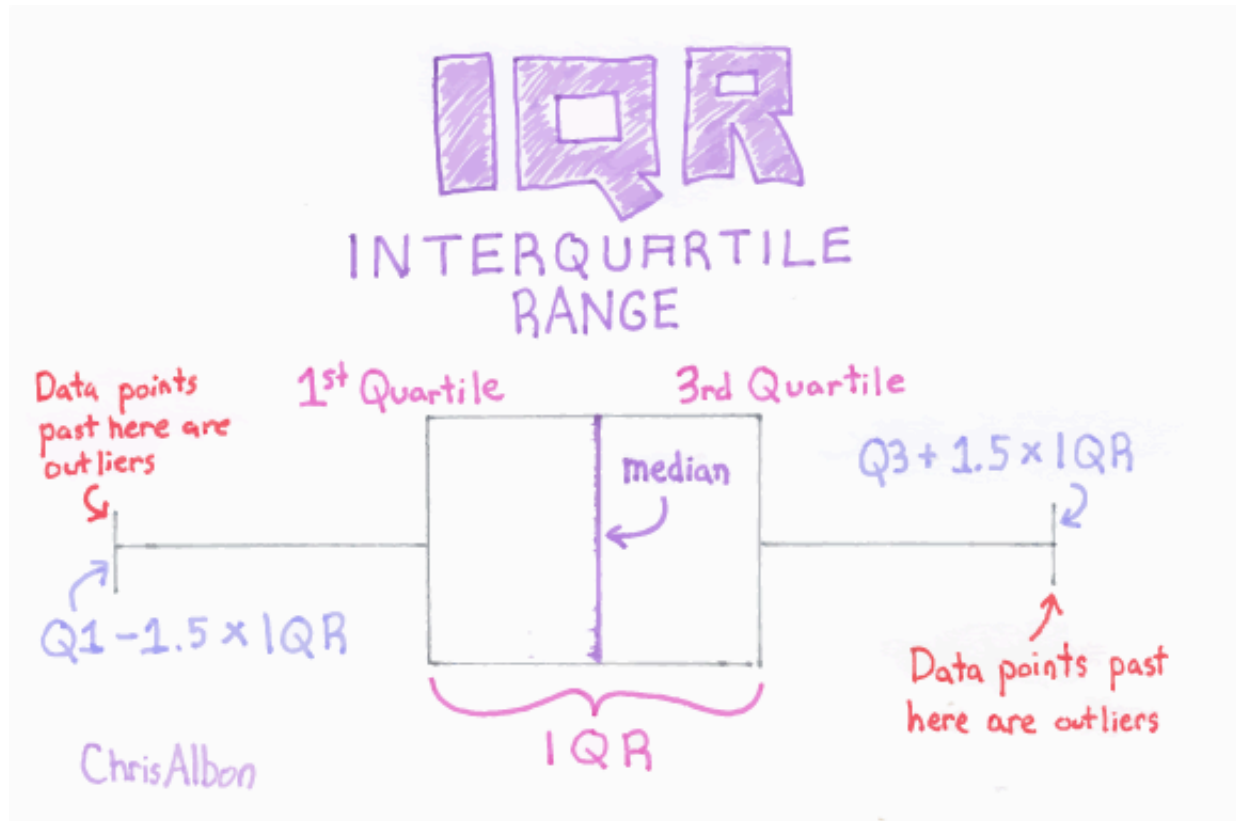
$$s = \sqrt{\frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2}$$

🤔 $\frac{1}{n}$ would give an underestimate of the true population variance ([Bessel's correction](https://en.wikipedia.org/wiki/Bessel%27s_correction))
(https://en.wikipedia.org/wiki/Bessel%27s_correction)

Interquartile range (IQR)

The difference between upper and lower quartiles: $\text{IQR} = Q_3 - Q_1$

💡 It can be used to identify outliers in the data set: they are defined as observations that fall below $Q_1 - 1.5 \text{ IQR}$ or above $Q_3 + 1.5 \text{ IQR}$. ✅ IQR is very useful for **boxplots**!



? [But my whiskers are not symmetrical!!](https://stackoverflow.com/questions/51694935/seaborns-boxplot-whiskers-meaning) (<https://stackoverflow.com/questions/51694935/seaborns-boxplot-whiskers-meaning>)

Summary Statistics

Summary statistics of a sample are the five following numbers:

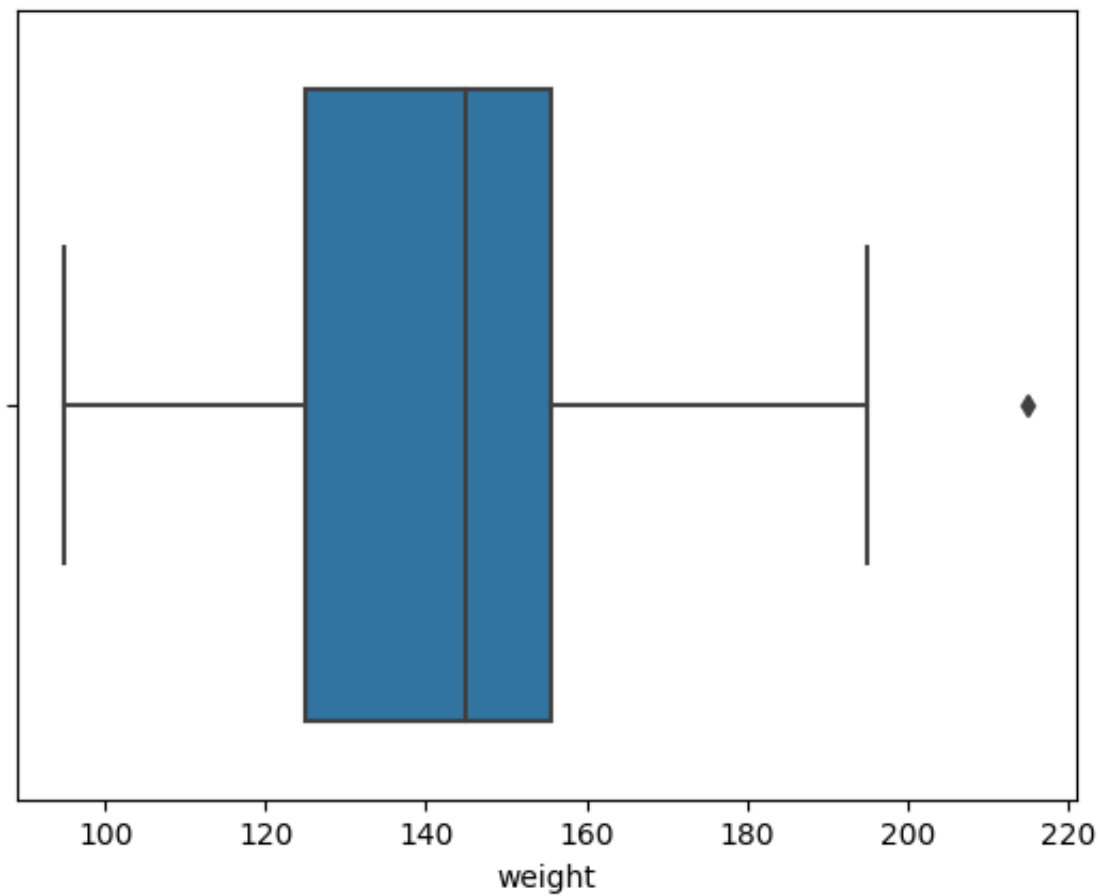
- min
- lower quartile (25%)
- median (50%)
- upper quartile (75%)
- max

+ a boxplot

```
In [ ]: weights_df['weight'].describe()
```

```
Out[ ]: count      92.000000  
mean      145.152174  
std       23.739398  
min       95.000000  
25%      125.000000  
50%      145.000000  
75%      155.500000  
max       215.000000  
Name: weight, dtype: float64
```

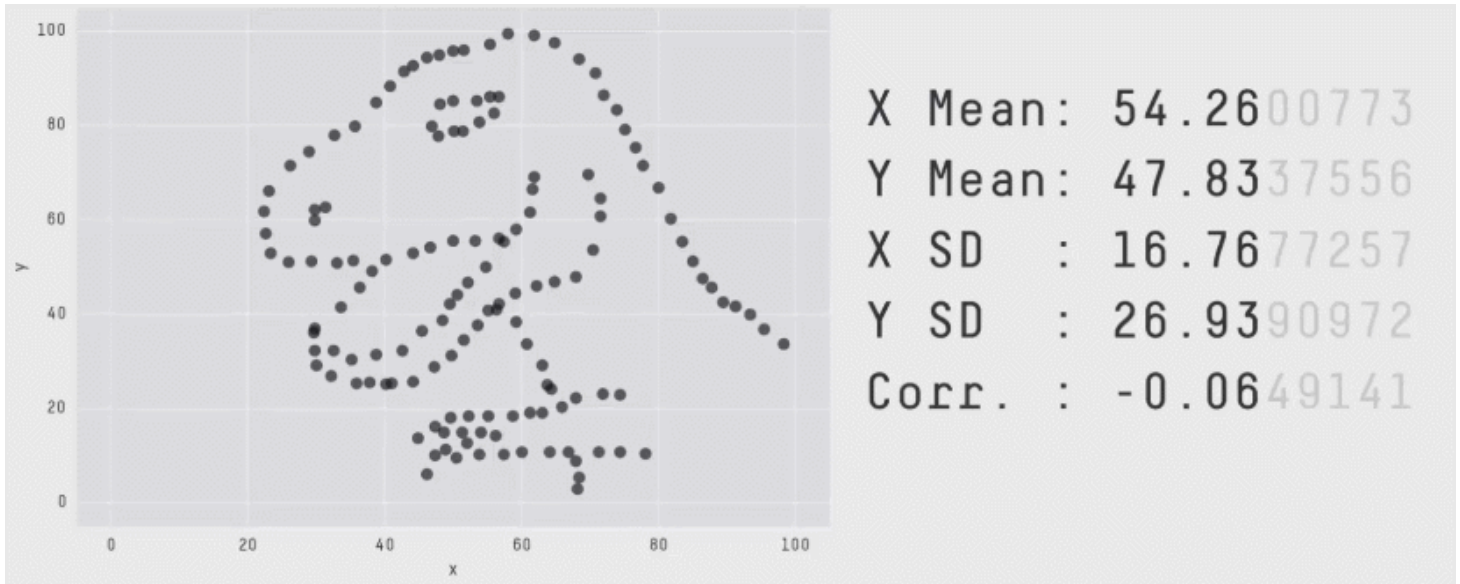
```
In [ ]: sns.boxplot(x=weights_df['weight'])  
plt.show()
```



Summary statistics are important, but...

⚠ **Beware of the [Datasaurus](https://dl.acm.org/doi/10.1145/3025453.3025912)** (<https://dl.acm.org/doi/10.1145/3025453.3025912>)

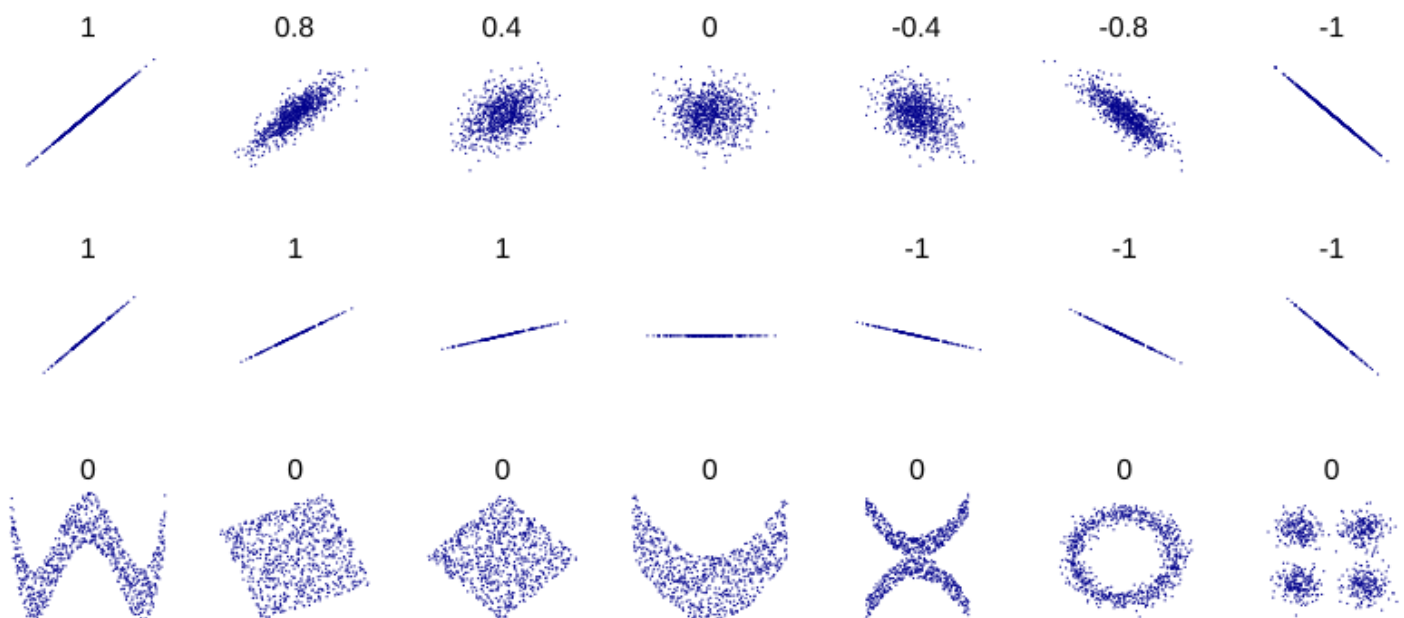
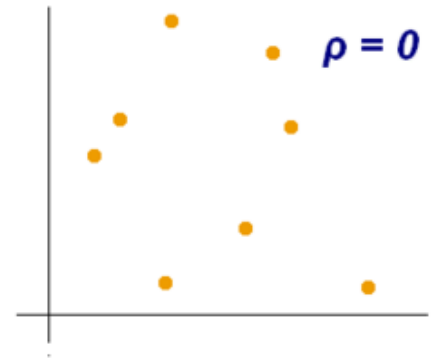
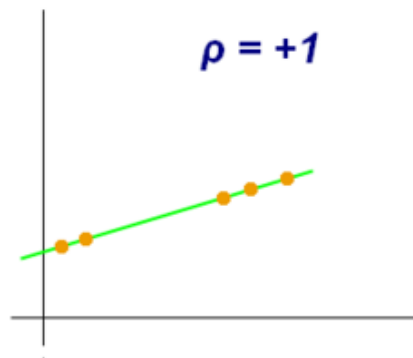
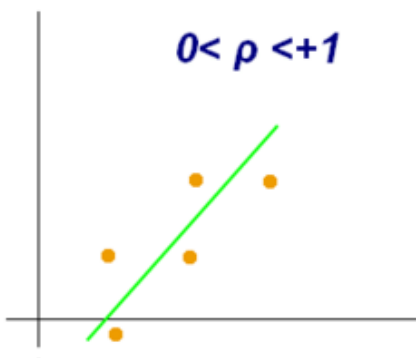
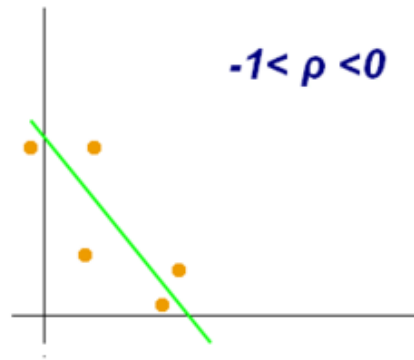
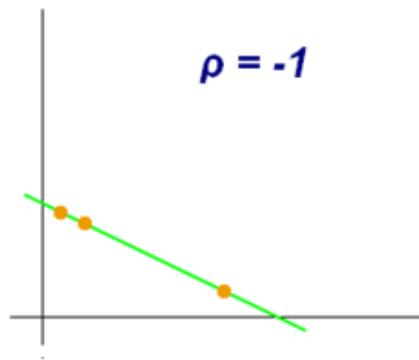
Summary statistics are not enough, you need to conduct [Exploratory data analysis](https://en.wikipedia.org/wiki/Exploratory_data_analysis) (https://en.wikipedia.org/wiki/Exploratory_data_analysis) too!



Correlation between 2 variables

The linear correlation between X and Y is also called the [Pearson's coefficient](https://en.wikipedia.org/wiki/Pearson_correlation_coefficient) (https://en.wikipedia.org/wiki/Pearson_correlation_coefficient)

$$r = \text{Corr}(X, Y) = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{n\sigma_x\sigma_y}$$



Correlation vs. Independence?

- (X, Y) independent $\Rightarrow \text{Corr}(X, Y) = 0$
- $\text{Corr}(X, Y) = 0 \not\Rightarrow (X, Y)$ independent (as r only captures **linear** dependence - cf [Wikipedia](https://en.wikipedia.org/wiki/Correlation_and_dependence#Correlation_and_independence) (https://en.wikipedia.org/wiki/Correlation_and_dependence#Correlation_and_independence))

3 Probabilities

Sets

Probability theory uses the language of sets. A set is a collection of some items (elements).


Example:

$A = \{\clubsuit, \diamondsuit\}$

You can perform [operations](https://www.probabilitycourse.com/chapter1/1_2_2_set_operations.php) (https://www.probabilitycourse.com/chapter1/1_2_2_set_operations.php) on sets and visualize them with Venn diagrams:

- Union
- Intersection
- Complement
- Subtraction
- Partition

Random experiment

- A random experiment is a process by which we observe something uncertain
- After the experiment, the result of the random experiment is known: it is the **(outcome)**
- The set of all possible outcomes is called the **sample space** S , Ω or \mathcal{U} (Univers )

Examples:

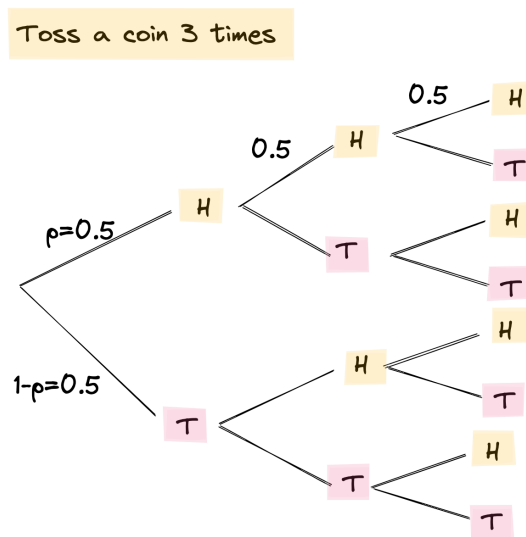
- Toss a coin. $S=H,T$
- Roll a die. $S=1,2,3,4,5,6$
- Observe the number of goals in a soccer match. $S=0,1,2,3,\dots$

When we repeat a random experiment several times, we call each one of them a **trial** (épreuve 🇫🇷).

Sample space S is defined based on **how you define** the random experiment...

? If the experiment is *Toss a coin **three** times*, what's the sample space?

$$S = \{ (H,H,H), (H,H,T), (H,T,H), (T,H,H), (H,T,T), (T,H,T), (T,T,H), (T,T,T) \}$$



👉 The goal is to assign a **probability** to events, defined as **subsets** of a sample space S .

Probability

We assign a probability measure $P(A)$ to an event A .

This is a value between 0 and 1 that shows how likely the event is.

Union & Intersection

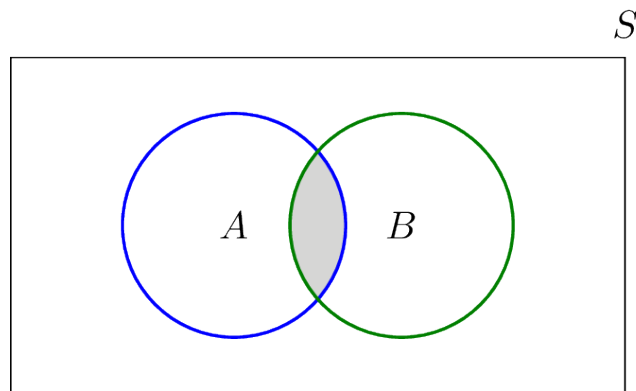
If A and B are events, then $A \cup B$ and $A \cap B$ are events too.

- \cup - Union occurs iif A **or** B occurs
- \cap - Intersection occurs iif A **and** B occurs

Some properties can be easily visualized with *Venn diagrams*:

$$P(A^c) = 1 - P(A)$$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$



Conditional Probability

As you obtain **additional information**, how would you update probabilities of events?


Defitinion

Let A and B be two events.


By **definition** (nothing to demonstrate):

$$P(A \cap B) = P(A) \cdot P(B \mid A)$$

$P(B \mid A)$ is called the **conditional probability of B given A**, sometimes also noted $P_A(B)$

 **Example random experiment: Draw two cards, one at a time, without replacement, in a deck of 52 cards.**

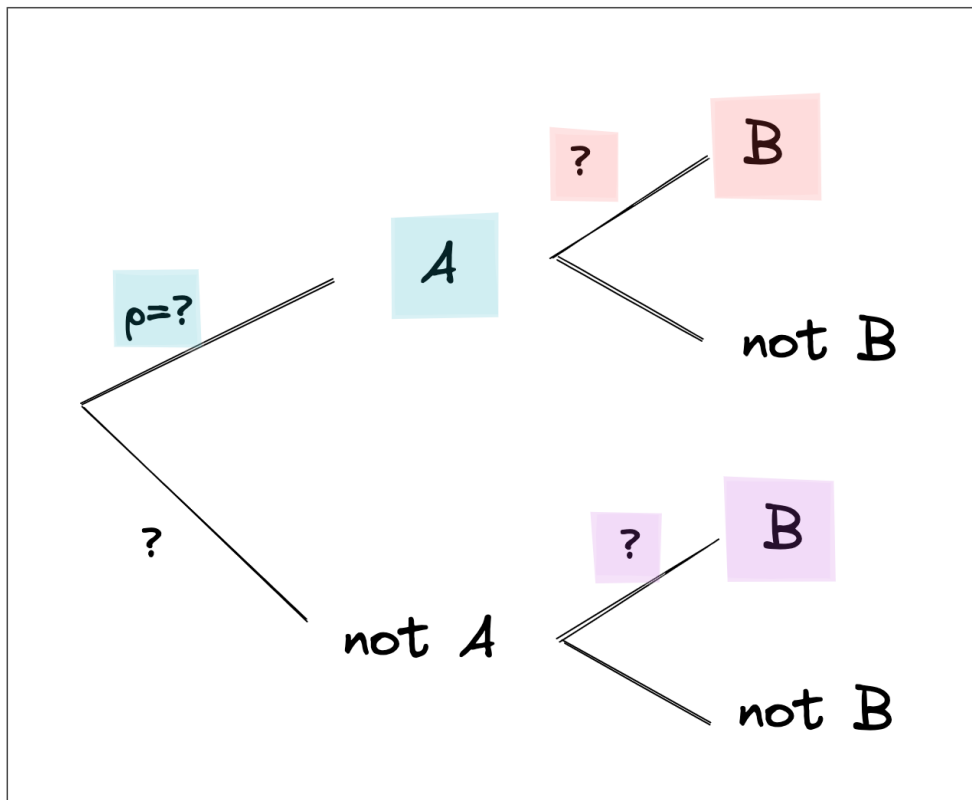
You draw the first card: it's a King (event A).

 What's the probability that the second card is also a King (event B)?

Draw a card, without replacement, 2x

A = "King at the 1st trial"

B = "King at the 2nd trial"



$$p(A) =$$

$$p(\text{not } A) =$$

$$p(B/A) =$$

$$p(B/\text{not } A) =$$

$$p(A \cap B) =$$

Solution

The first card is not placed back in the deck which means A and B are **dependent**.

$$P(A) = \frac{4}{52} \approx 0.077$$

$$P(B \mid A) = \frac{3}{51} \approx 0.059$$

$$P(A \cap B) = P(A) \cdot P(B \mid A) = \frac{1}{221} \approx 0.005$$

Statistical Independence

Events A and B are independent iif:

$$P(A \mid B) = P(A)$$

Bayes' Theorem (https://en.wikipedia.org/wiki/Bayes%27_theorem)

🤔 Suppose we know $P(B \mid A)$ and we want to compute $P(A \mid B)$

We know that, *by definition*

$$P(A \cap B) = P(A) \cdot P(B \mid A) \quad \& \quad P(B \cap A) = P(B) \cdot P(A \mid B)$$

With a simple symmetry argument, we have $P(A \cap B) = P(B \cap A)$ so...

🔥 **Bayes Theorem** $P(A \mid B) = \frac{P(B \mid A) \cdot P(A)}{P(B)}$ for any two events A and B, where $P(B) \neq 0$:

👤 Example - Testing a Disease

A disease affects about 1 out of 1000 people.

$$P(\text{Sick}) = 0.001$$

There is a test to check whether the person has the disease and we know that:

The probability that the test result is **positive** ($\text{pmb{+}}$) given that the person is **sick** is 99% (**true positive**):

$$P(\text{pmb{+}} \mid S_{\text{ick}}) = 0.99$$

The probability that the test result is **positive** ($\text{pmb{+}}$) given that the person is **healthy** is 2% (**false positive**): ($H_{\text{ealthy}} = S_{\text{ick}}^{\text{complement}}$)

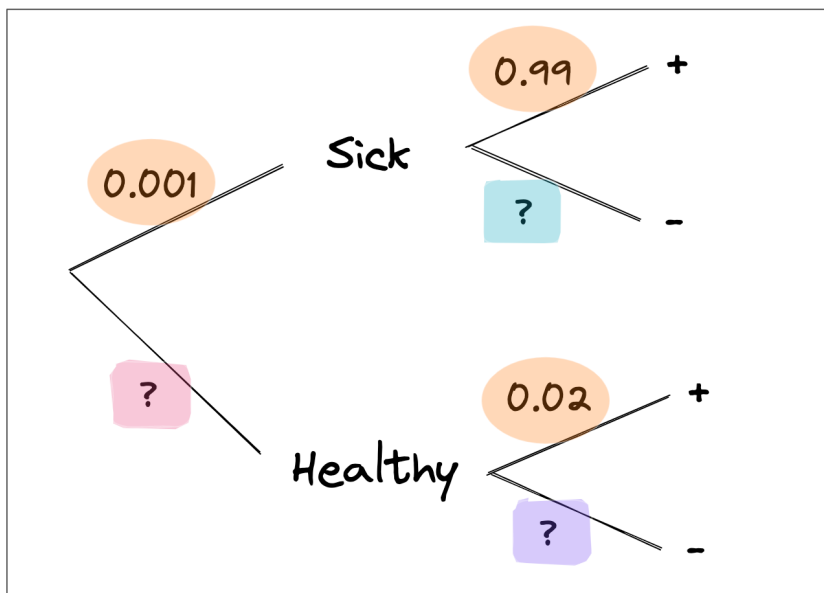
$$P(\text{pmb{+}} \mid H_{\text{ealthy}}) = P(\text{pmb{+}} \mid S_{\text{ick}}^{\text{complement}}) = 0.02$$

A random person gets tested for the disease and the result comes back positive 🤖.

🤔 What is the probability that the person **actually** has the disease?

$$P(S_{\text{ick}} \mid \text{pmb{+}}) = \text{?}$$

Testing for a disease



$$p(\text{Healthy}) = 1 - 0.001 = 0.999$$

$$p(-/\text{Sick}) = 1 - 0.99 = 0.01$$

$$p(-/\text{Healthy}) = 1 - 0.02 = 0.98$$

$$p(\text{Healthy}/+) = ???$$

Bayes' theorem can be written as:

$$P(S_{\text{ick}} \mid \text{pmb{+}}) = \frac{P(\text{pmb{+}} \mid S_{\text{ick}}) \cdot P(S_{\text{ick}})}{P(\text{pmb{+}})}$$

$$\begin{aligned} P(+) &= P(+ \cap S_{\text{ick}}) + P(+ \cap S_{\text{ick}}^{\text{complement}}) \end{aligned}$$

$$\begin{aligned} P(+) &= P(+ \mid S_{\text{ick}}) \cdot P(S_{\text{ick}}) + P(+ \mid H_{\text{ealthy}}) \cdot P(H_{\text{ealthy}}) \\ &= P(+ \mid S_{\text{ick}}) \cdot P(S_{\text{ick}}) + P(+ \mid H_{\text{ealthy}}) \cdot (1 - P(S_{\text{ick}})) \\ &= 0.99 \times 0.001 + 0.02 \times (1 - 0.001) \\ &= 0.02097 \end{aligned}$$

We can now compute $P(S_{\text{ick}} \mid +)$:

$$P(S_{\text{ick}} \mid +) = \frac{0.99 \times 0.001}{0.02097} \approx 0.047$$

💡 Less than 5% of people positively tested with test $+$ actually have the disease. This is called the **false positive paradox** (https://en.wikipedia.org/wiki/Base_rate_fallacy#False_positive_paradox)

Bayes'
Theorem

$$P(\text{Sick}/+) = P(\text{Sick}) \times \frac{P(+/\text{Sick})}{P(+)}$$

"posterior"

"prior"

"likelihood"

👉 [Bayes Theorem](https://www.youtube.com/watch?v=HZGCoVF3YvM) (<https://www.youtube.com/watch?v=HZGCoVF3YvM>) on Youtube, by 3blue1brown 🙌

4 Random variable

Statistics ❤️ Probabilities

To analyze random experiments, we focus on some **numerical** aspects of the experiment.

For example, in a soccer game we may be interested in the number of goals, shots, etc...

Example of a random experiment

Let's toss a fair coin **twice**.

Sample space is $S = \{(H, H), (H, T), (T, H), (T, T)\}$

Let's define the random variable X as the **number of heads**.

Definition

A random variable X is a function from the sample space to the real numbers:

$$X: S \rightarrow \mathbb{R}$$

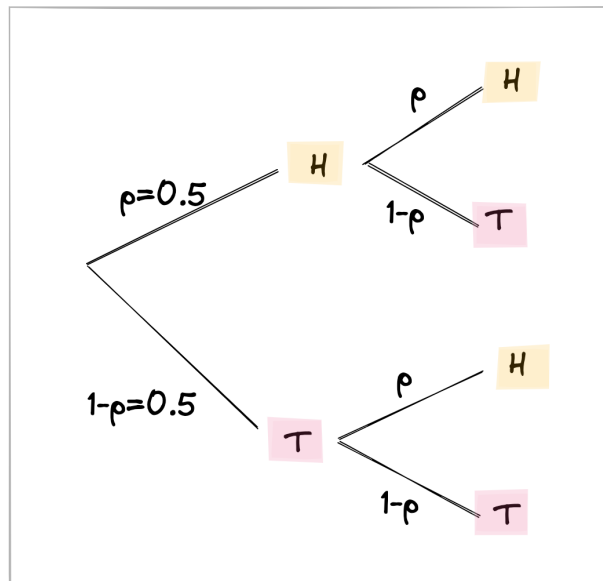
The range of a random variable X , shown by $\text{Range}(X)$, is the set of possible values of X .

In our example (X as the **number of heads**):

$$\text{Range}(X) = \{0, 1, 2\}$$

Toss a coin twice

X = "number of Heads"



$$P(X=0) = ?$$

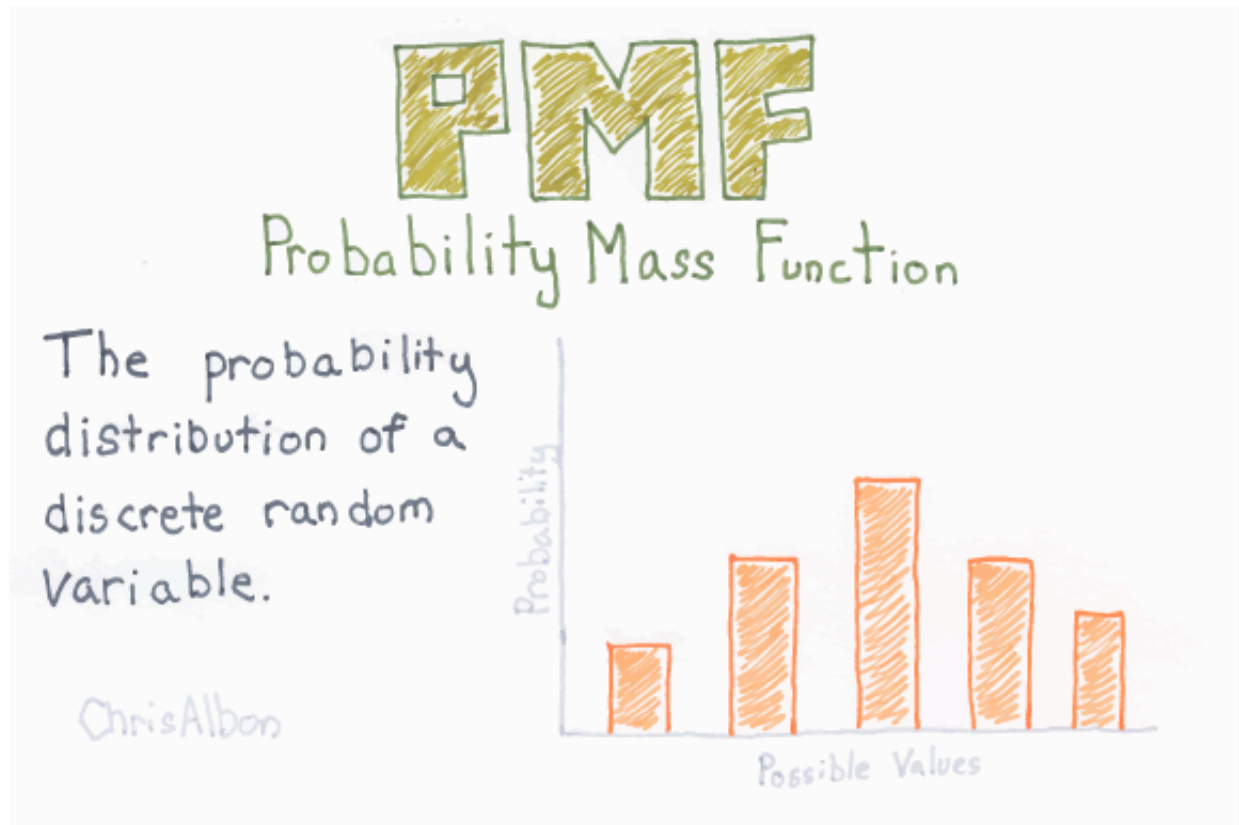
$$P(X=1) = ?$$

$$P(X=2) = ?$$

Probability Mass Function (PMF (https://en.wikipedia.org/wiki/Probability_mass_function))

The PMF for X is defined as:

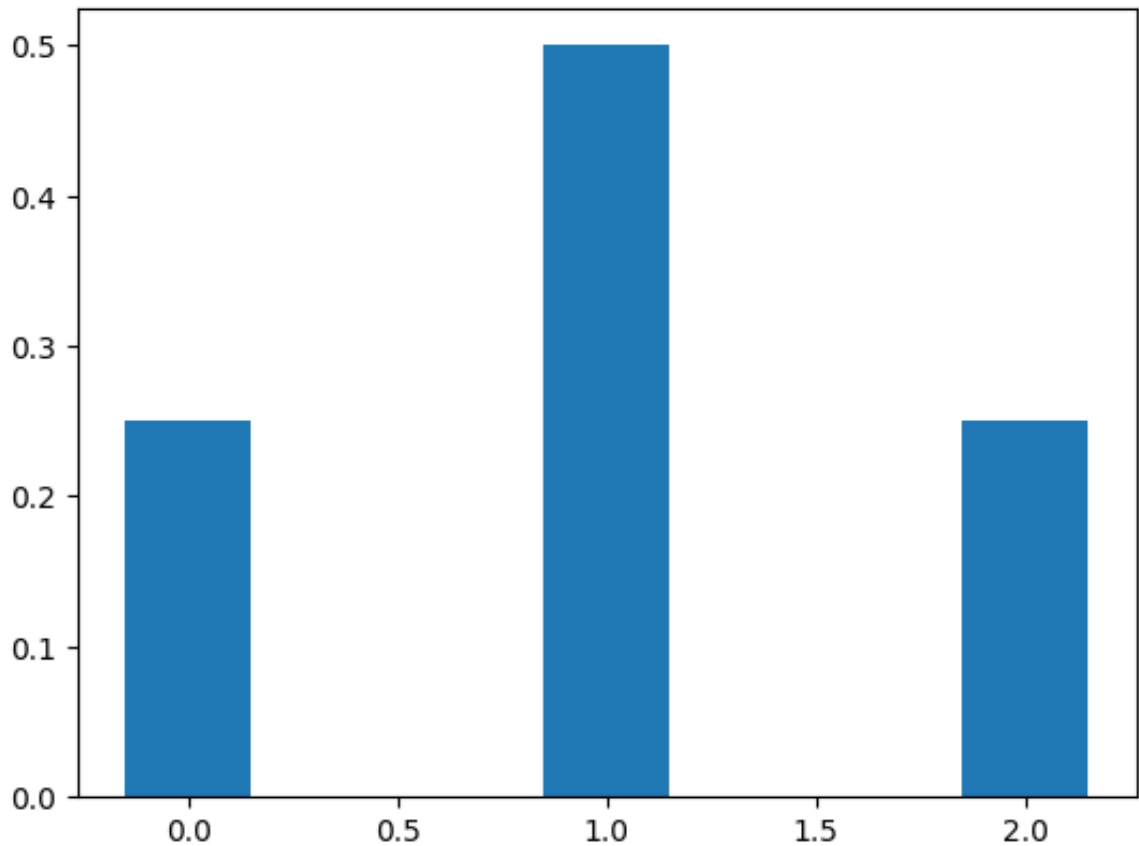
$$\forall x_i \in \text{Range}(X), \text{pmf}_X(x_i) = P(X = x_i)$$



 Let's draw the PMF of $X = \text{"Number of Heads"}$ for the sample space:

$S = \{(H, H), (H, T), (T, H), (T, T)\}$


```
In [ ]: plt.bar(x=[0,1,2], height=[0.25, 0.5, 0.25], width=0.3);
```



[Expected value \(https://en.wikipedia.org/wiki/Expected_value\)](https://en.wikipedia.org/wiki/Expected_value) $E[X]$

Intuitively, a random variable's expected value $E[X]$ represents the **average** of a large number of independent realizations of the random variable X .

X being a **discrete** random value:


$$E[X] = \sum_{i=1}^n x_i \cdot p(x_i)$$

$$E[\text{"Number of heads in 2 tosses"}] = 0 \cdot 0.25 + 1 \cdot 0.5 + 2 \cdot 0.25 = 1$$

[Bernoulli process \(https://en.wikipedia.org/wiki/Bernoulli_process\)](https://en.wikipedia.org/wiki/Bernoulli_process)

Take a random experiment with exactly **two possible outcomes**

and repeat this experiment multiple times

 e.g let's define our Bernoulli experiment as:

toss a coin once

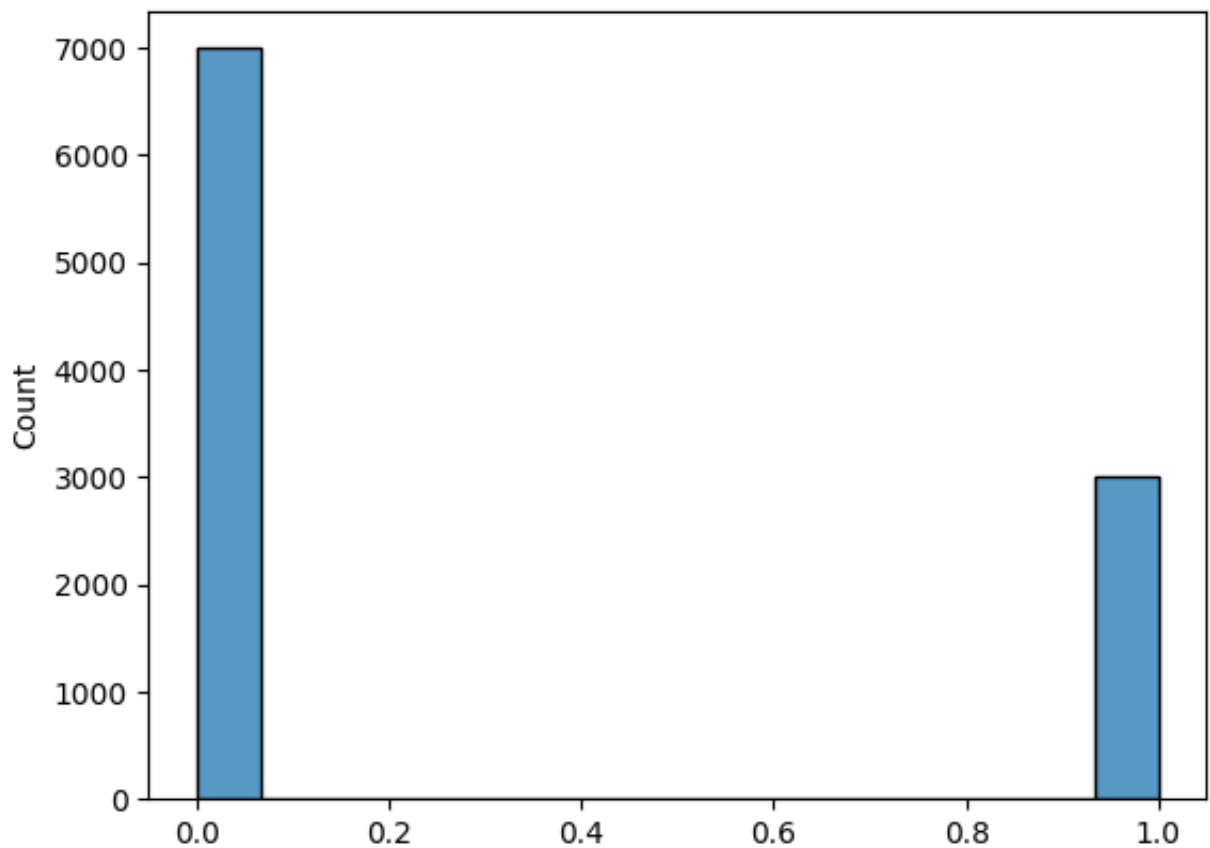
with a proba $p = 0.3$ of getting 1 (e.g. *Heads*) at each toss

and repeat this experiment a `size = 10000` times (large to smooth-out noise)

```
In [ ]: size = 10000
        p = 0.3
        np.random.binomial(n=1, p=p, size=size)
```

```
Out[ ]: array([0, 0, 1, ..., 1, 0, 0])
```

```
In [ ]: # Plot results after 10000 repetitions
        sns.histplot(np.random.binomial(n=1, p=p, size=size), kde=False);
```



👉 The associated PMF is called a **Bernoulli Distribution** $B(p)$.

[Binomial distribution \(https://en.wikipedia.org/wiki/Binomial_distribution\)](https://en.wikipedia.org/wiki/Binomial_distribution)

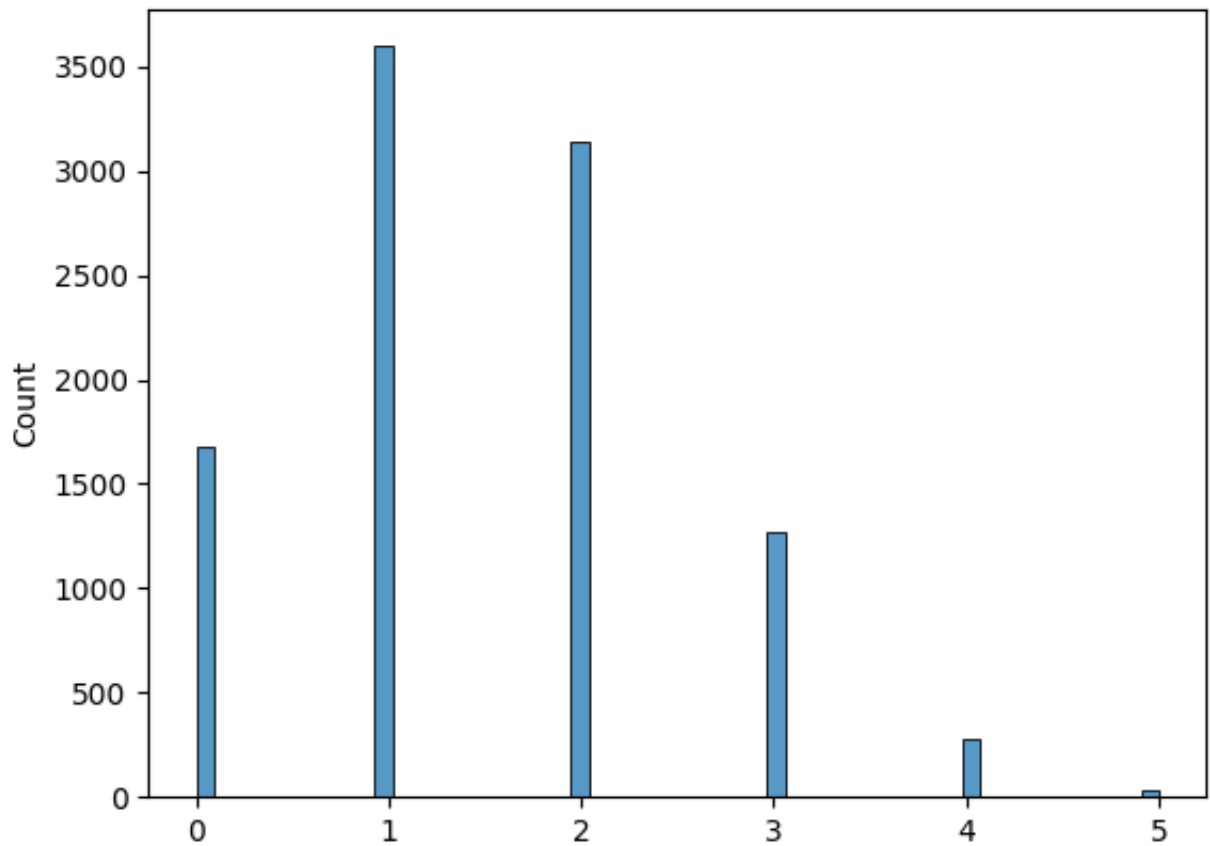
🤔 What if we repeat the tossing of the coin $n = 5$ times and **count the number of heads in the 5 trials**?

This is called a **Binomial experiment**

```
In [ ]: n = 5  
np.random.binomial(n=n, p=p, size=size)
```

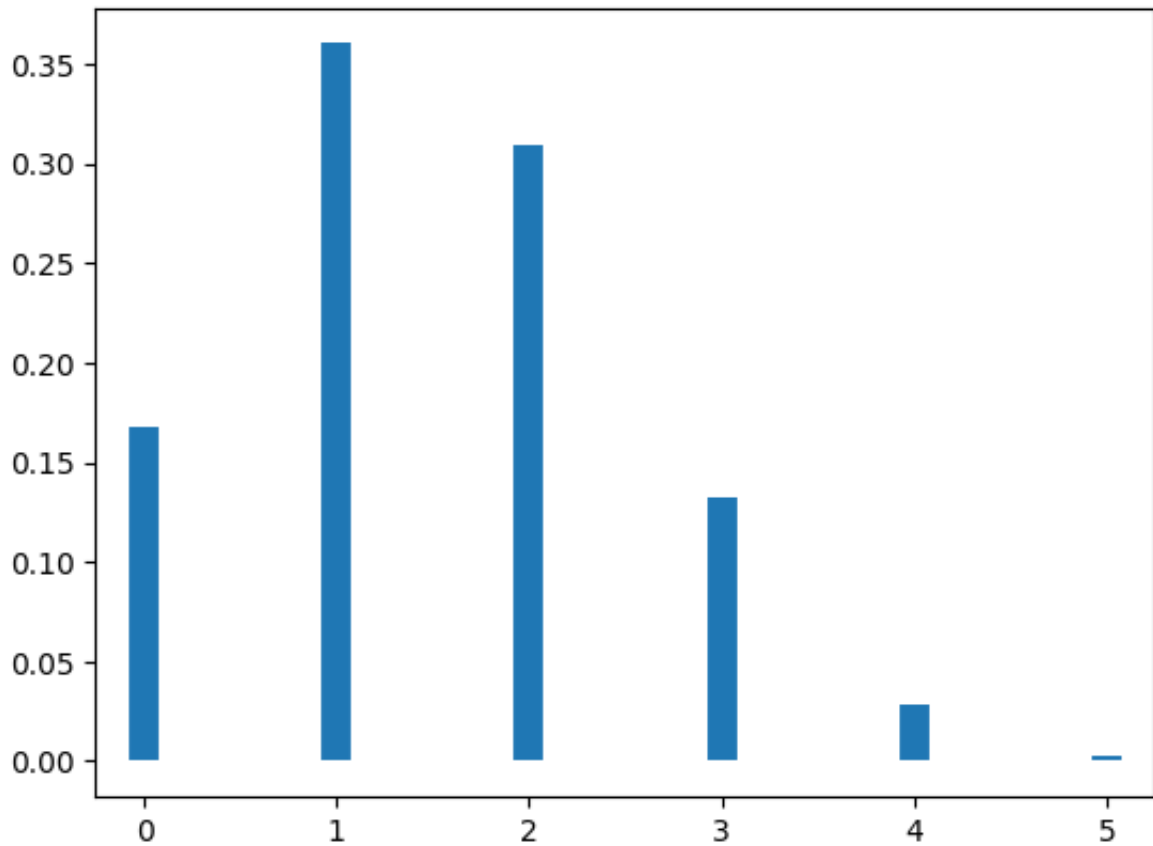
```
Out[ ]: array([1, 0, 4, ..., 2, 2, 0])
```

```
In [ ]: # Plot results after counting the number of heads ("5 trials")
n = 5
sns.histplot(np.random.binomial(n=n, p=p, size=size), kde=False);
```



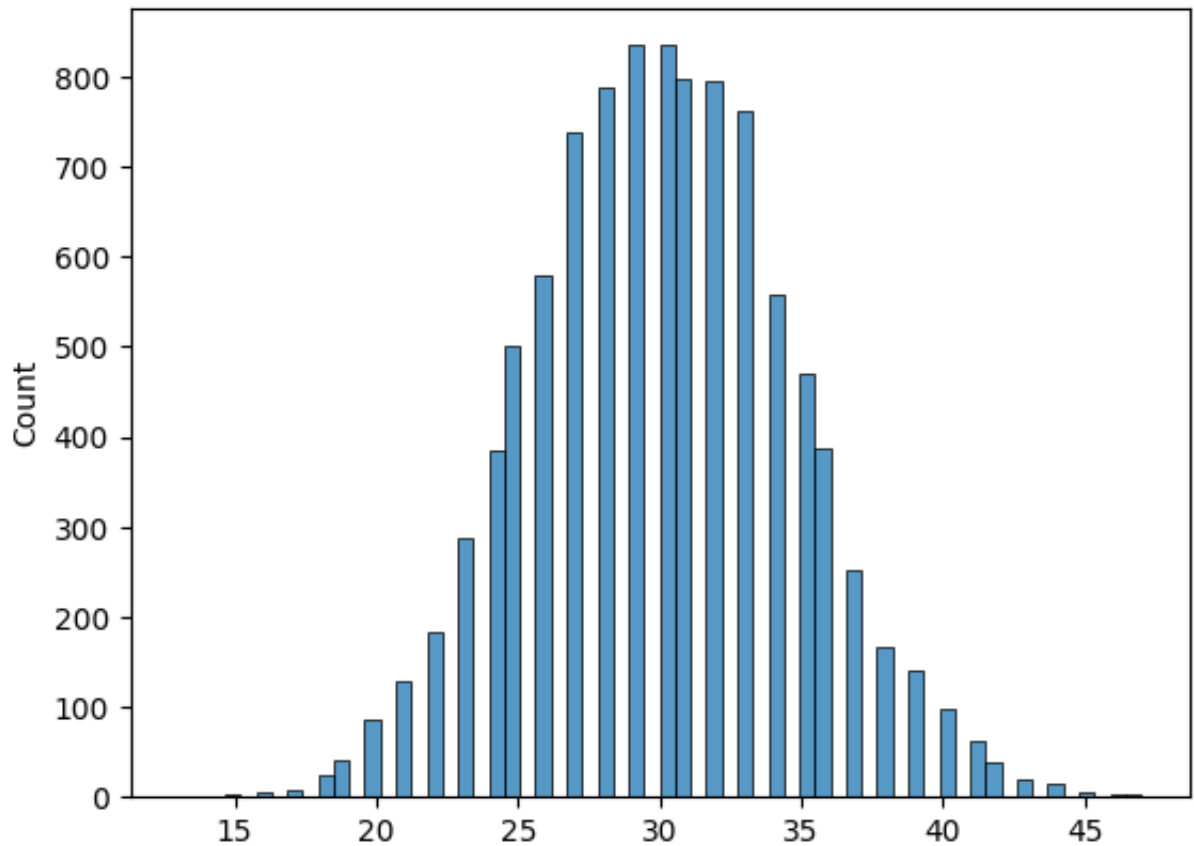
👉 The **sum** of n **Bernoulli Distributions** $B(p)$ is called a **Binomial Distribution** $B(n, p)$.

```
In [ ]: # Below is the theoretical "perfect" binomial  $B(n=5, p=0.3)$  distribution (obtained if "size" --> infinity)
n = 5
x = np.arange(n + 1)
pmf = stats.binom.pmf(x, n, p)
plt.vlines(x, 0, pmf, linewidth=10);
```



As n increases, **Binomial Distribution** $B(n, p)$ approximates a [normal distribution](https://en.wikipedia.org/wiki/Normal_distribution) (https://en.wikipedia.org/wiki/Normal_distribution) centered on $n \cdot p$

```
In [ ]: n = 100  
sns.histplot(np.random.binomial(n=n, p=p, size=size), kde=False);
```

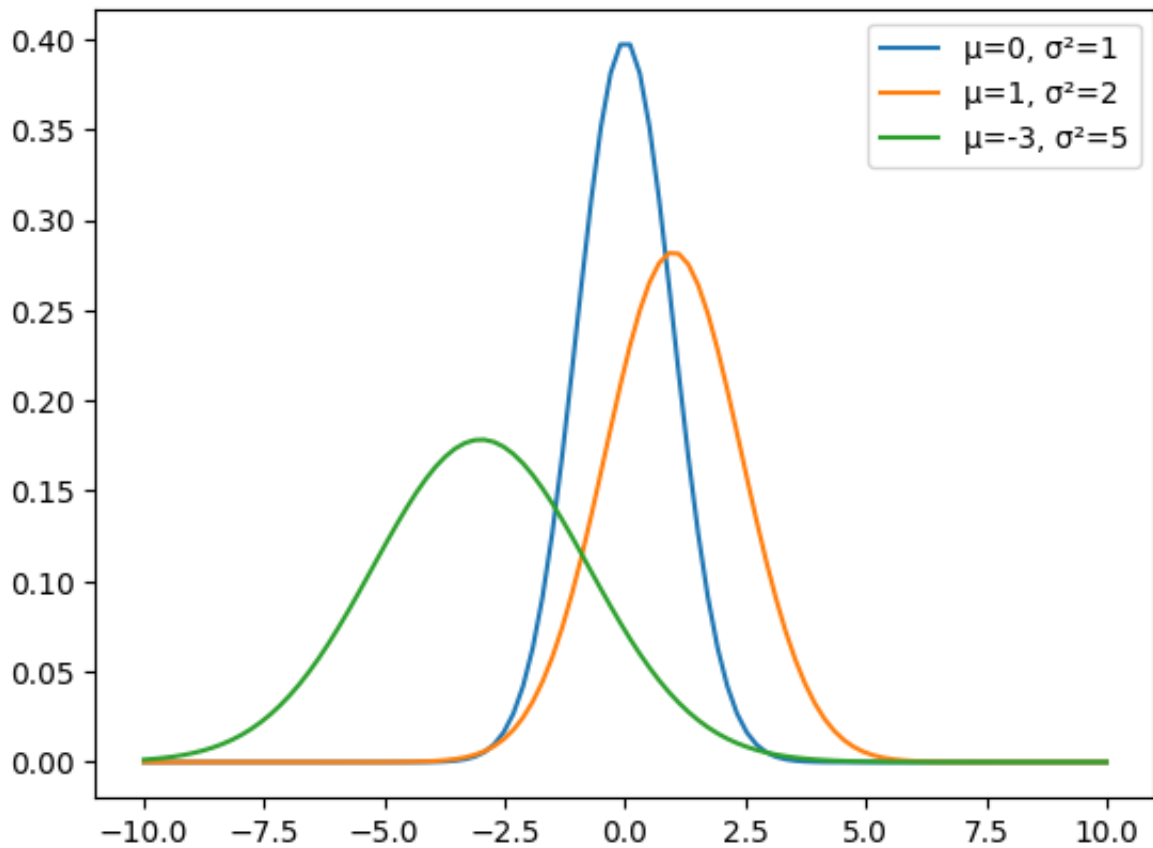


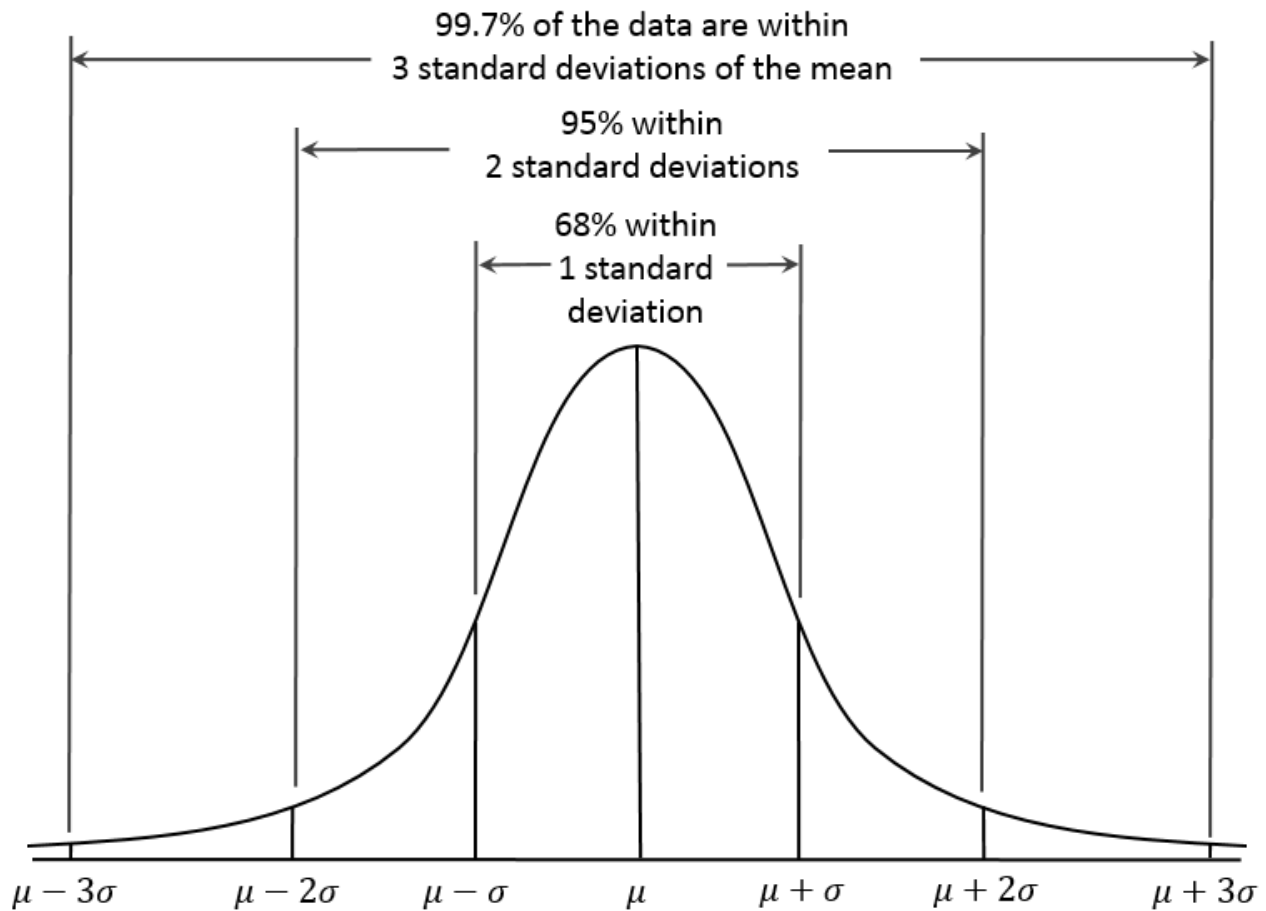
🔥 Normal Distribution 🔥

PDF (Probability Density Function) is:

$$\mathcal{N}(\mu, \sigma) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

```
In [ ]: def plot_normal_distribution(mu, variance):  
        sigma = math.sqrt(variance)  
        x = np.linspace(-10, 10, 100)  
        plt.plot(x, stats.norm.pdf(x, mu, sigma), label=f" $\mu={mu}$ ,  $\sigma^2={variance}$ ")  
  
        plot_normal_distribution(0, 1)  
        plot_normal_distribution(1, 2)  
        plot_normal_distribution(-3, 5)  
        plt.legend()  
        plt.show()
```





PDF vs CDF?

PDF

Probability Density Function

The PDF is the probability distribution of a continuous random variable. PDFs tell us the probability of an infinitely small region. We can use integration to find the probability



CDF

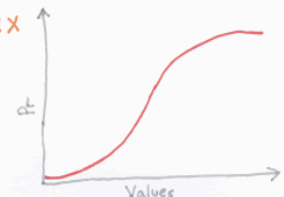
Cumulative Distribution Function

CDF tells us the probability a random variable returns a value less than some specified value. It is the accumulation of the probability of values up to some value.

$$f(x) = P_r[X \leq y]$$

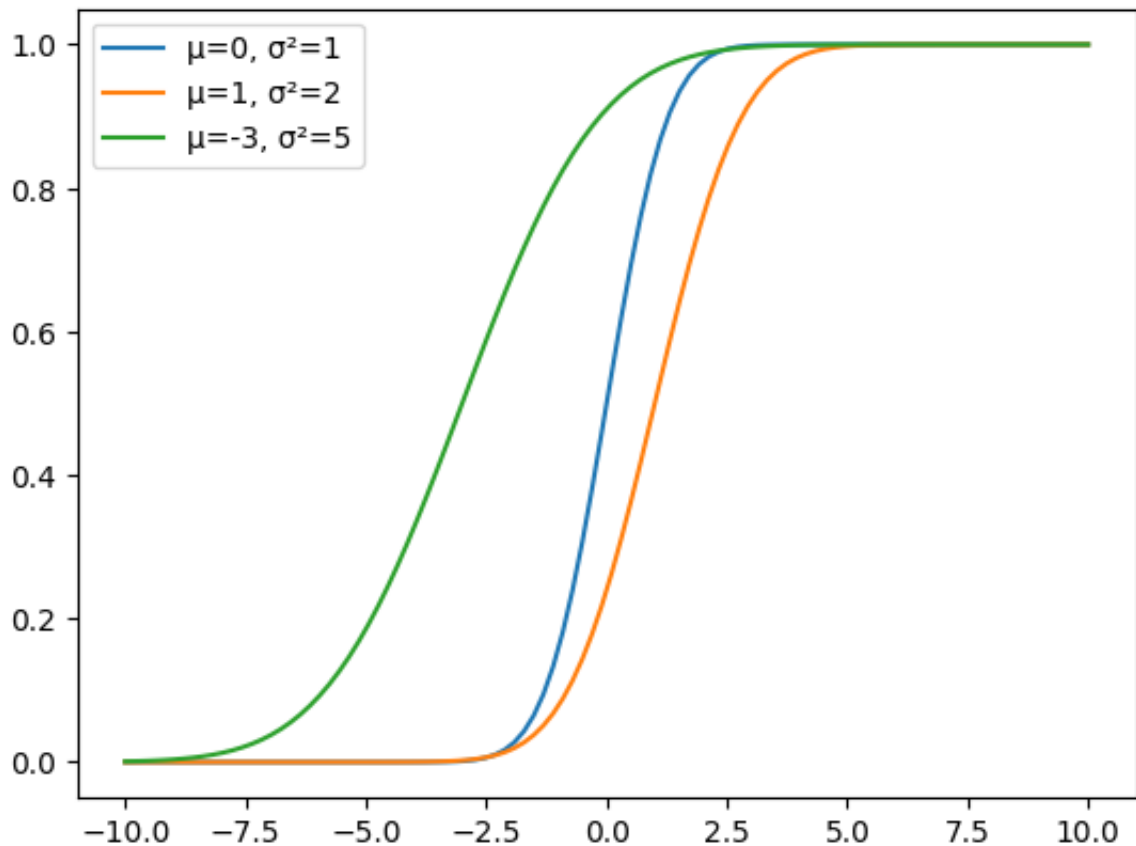
Random variable Some value $\in X$

Chris Albon




```
In [ ]: def plot_cumulative_normal_distribution(mu, variance):
    sigma = math.sqrt(variance)
    x = np.linspace(-10, 10, 100)
    plt.plot(x, stats.norm.cdf(x, mu, sigma), label=f" $\mu={mu}$ ,  $\sigma^2={variance}$ ")

plot_cumulative_normal_distribution(0, 1)
plot_cumulative_normal_distribution(1, 2)
plot_cumulative_normal_distribution(-3, 5)
plt.legend()
plt.show()
```



5 Central Limit Theorem 💪

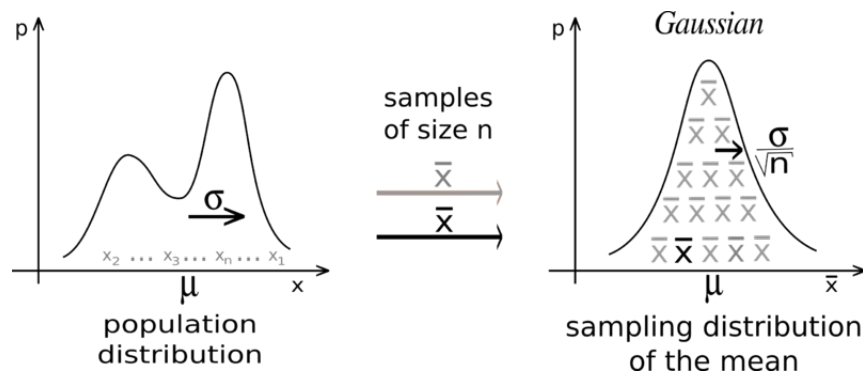
We will cover the [Central Limit Theorem \(https://en.wikipedia.org/wiki/Central_limit_theorem\)](https://en.wikipedia.org/wiki/Central_limit_theorem) extensively tonight during the RECAP. Here are the main ideas for future reference:

- We saw that the sum/mean of a **Bernoulli process** converges towards a \mathcal{N} distribution
- Actually, this holds true for **any** random process!

When **independent** random variables $X_1 \dots X_n$ with **common** probability distribution (with mean μ and standard deviation σ) are **added**:

- Their mean \overline{X} converges towards a normal distribution as the number of samples n increases
- centered on the common mean μ
- with standard deviation $\frac{\sigma}{\sqrt{n}}$

This holds true **whatever** the form of the common distribution is



Z-score (https://en.wikipedia.org/wiki/Standard_score)

If x is an observation derived from a random variable $X(\mu, \sigma)$

$$z = \frac{x - \mu}{\sigma}$$

z = value of x expressed in **number of std above/below the mean**

Then CLT can be re-written as:

$$\text{The distribution of } Z = \frac{\overline{X} - \mu}{\frac{\sigma}{\sqrt{n}}} \text{ approaches } N(0, 1) \text{ as } n \rightarrow \infty$$

Cheat Sheet

Summary statistics

- Mean μ , Median, Mode
- Standard deviation σ , Variance σ^2 , IQR
- Correlation $r = \text{Corr}(X, Y)$

Probability

- Conditional probability $P(B|A)$
- Independence $P(B|A) = P(B)$
- Bayes Theorem $P(B|A) = P(A|B) \frac{P(B)}{P(A)}$

Random variables X (numerical outcome of a random experiment)

Random process (repeated sequence of random variable trials)

Distribution of probability

- Binomial $\text{mathcal{B}}(n, p)$ from Bernoulli (0/1) processes
- Normal $\text{mathcal{N}}(\mu, \sigma^2)$ from sum of [idd random variables](#)

https://en.wikipedia.org/wiki/Independent_and_identically_distributed_random_variables

Central Limit Theorem

- $\overline{X} = \frac{X_1 + \dots + X_n}{n} \xrightarrow[n \rightarrow \infty]{} \text{mathcal{N}}(\mu, \{\frac{\sigma}{\sqrt{n}}\}^2)$
- $\{\text{Z} = \frac{\overline{X} - \mu}{\sigma / \sqrt{n}}\} \xrightarrow[n \rightarrow \infty]{} \text{mathcal{N}}(0, 1)$

Going Further

Statistics:

- [Sensitivity & Specificity \(https://en.wikipedia.org/wiki/Sensitivity_and_specificity\)](https://en.wikipedia.org/wiki/Sensitivity_and_specificity)
- [Central Limit Theorem \(https://en.wikipedia.org/wiki/Central_limit_theorem\)](https://en.wikipedia.org/wiki/Central_limit_theorem)
- [Skew and Kurtosis \(https://codeburst.io/2-important-statistics-terms-you-need-to-know-in-data-science-skewness-and-kurtosis-388fef94eeaa\)](https://codeburst.io/2-important-statistics-terms-you-need-to-know-in-data-science-skewness-and-kurtosis-388fef94eeaa)
- [Sampling & Statistical Inference \(https://www.probabilitycourse.com/chapter8/8_1_0_intro.php\)](https://www.probabilitycourse.com/chapter8/8_1_0_intro.php)
- [Confidence Interval \(https://en.wikipedia.org/wiki/Confidence_interval\)](https://en.wikipedia.org/wiki/Confidence_interval)
- [Simpsons' Paradox \(https://en.wikipedia.org/wiki/Simpson%27s_paradox\)](https://en.wikipedia.org/wiki/Simpson%27s_paradox)
- [Bootstrapping \(https://en.wikipedia.org/wiki/Bootstrapping_%28statistics%29\)](https://en.wikipedia.org/wiki/Bootstrapping_%28statistics%29)

Probabilities

- [Probability Mass & Density Functions \(https://hadrienj.github.io/posts/Probability-Mass-and-Density-Functions/\)](https://hadrienj.github.io/posts/Probability-Mass-and-Density-Functions/) (Hadrien Jean 🙌)
- [Marginal & Conditional Probabilities \(https://hadrienj.github.io/posts/Marginal-and-Conditional-Probability/\)](https://hadrienj.github.io/posts/Marginal-and-Conditional-Probability/) (🙌)
- 📺 [3Blue1Brown - Central Limit Theorem - Intuitive understanding \(https://www.youtube.com/watch?v=zeJD6dqJ5lo\)](https://www.youtube.com/watch?v=zeJD6dqJ5lo)
- 📺 [3Blue1Brown - Bayes Theorem - Intuitive understanding \(https://www.youtube.com/watch?v=HZGCoVF3YvM\)](https://www.youtube.com/watch?v=HZGCoVF3YvM)

Your turn!