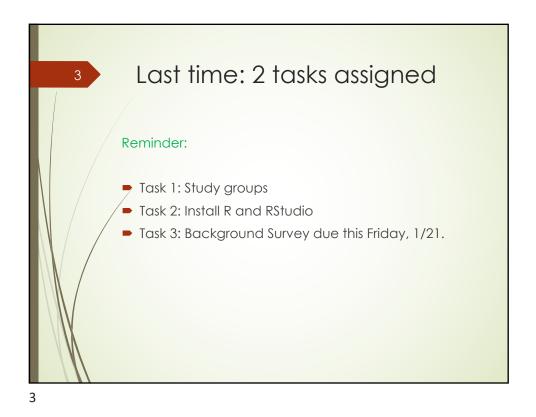


Last time

- Overview of Course Logistics
  - Instructor and TA: hrs, location, and contact info
  - Course description and policy: Syllabus, Tentative Schedules, Reference books, Grading Rubric, Late and attendance policy, etc.
  - Announcements: MyCourses.
- Overview of Machine Learning:
  - Course Organization
  - Tentative Schedules
- Online Background Survey



Lecture 2: Outline
 Breaking News in ML field since 2017 CIS602/490 machine learning class: Latest Machine Learning (ML) application/advancement in bio-medicine and game industry.
 ML databases: e.g. UCI Machine Learning Repository
 Review: Probability Theory (I)
 R basics: See the posted Word file called "CIS490\_RIntro\_final.docx" under Lecture 2 link at MyCourses. In class demo.

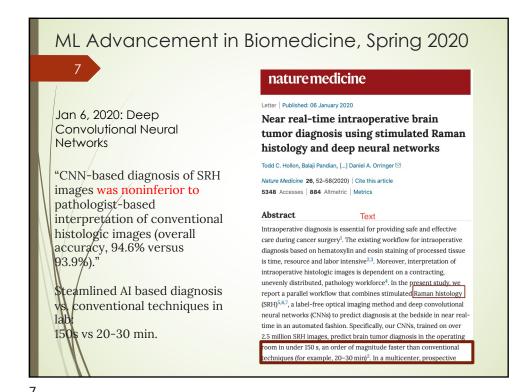
# When CIS602/CIS 490 took place since 2017, how fast is Al development?

See breaking news in application areas:

- 2017Spring: AlphaGo, deep reinforcement learning
- 2018 Fall: Andrew Ng' Chexnet (in later lectures)
- 2019 Spring: Deepmind & Blizzard open StarCraft II as an Alresearch environment: deep reinforcement learning, etc.
- 2020 Spring: Near real-time intraoperative brain tumor diagnosis using stimulated Raman histology and deep neural networks, Univ. of Michigan Ann Arbor
- 2021 Spring: DALL\*E: Creating Images from text

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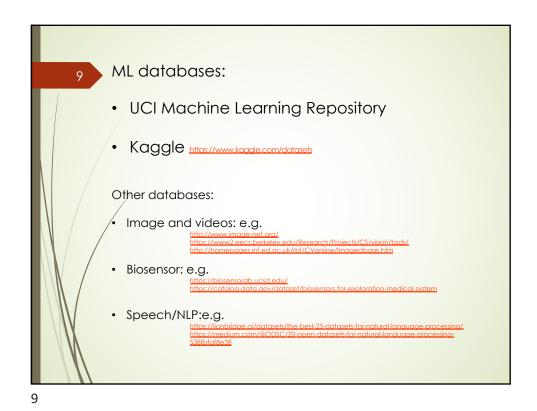




ML Advancement in Text-Image pair,
Spring 2021

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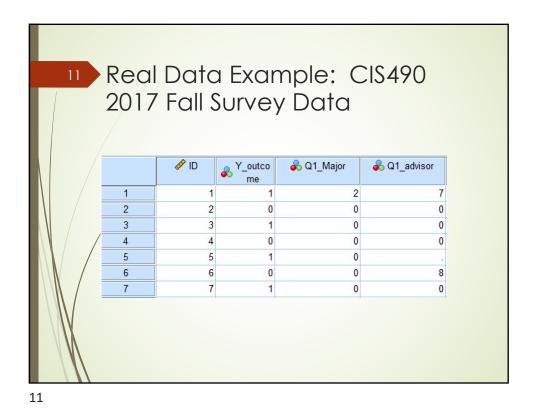
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Real Data Resources:

UCI Machine Learning Repository
https://archive.ics.uci.edu/ml/index.php

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Review: Probability Theory (I)

Brief review of Probability Theory
Random Variable
--Types of Random Variables
--Types of Probability Distribution

Q1: what are pdf, pmf, and cdf?

# Brief review of Probability Theory

A probability model is a mathematical representation of a random phenomenon. It is defined by its sample space, events within the sample space, and probabilities associated with each event. The sample space S for a probability model is the set of all possible outcomes.

-- An **event E** is a subset of the sample space **S**.

A **probability** is a numerical value assigned to a given event *E*. The probability of an event is written **P(E)**, and describes the long-run relative frequency of the event.

The first two basic rules of probability are the following:

**Rule 1:** Any probability P(E) is a number between 0 and 1 (0  $\leq P(E) \leq 1$ ).

**Rule 2:** The probability of the sample space S is equal to 1 (P(S) = 1).

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# Random Variable (rv.)

A random variable, usually written X, is a variable whose possible values are numerical outcomes of a random phenomenon.
Classical examples:

Can you give an example?

- Two types of Random Variables (rv.)
  - -- Discrete
  - -- Continuous

# Pandom Variable (rv.) A random variable, usually written X, is a variable whose possible values are numerical outcomes of a random phenomenon. Classical examples: toss a coin {heads, tails}; roll an unbiased six- sided die {1, 2, 3, 4, 5, 6}. Two types of Random Variables (rv.) -- Discrete -- Continuous

Pandom Variable (RV.): Discrete

A discrete rv. is one which may take on only a countable number of distinct values such as 0,1,2,3,4,.......

-- Discrete random variables are usually, but not necessarily, counts.

-- If a random variable can take only a finite number of distinct values, then it must be discrete.

Can you give an example?

## Random Variable (RV.): Discrete

- The probability distribution of a discrete rv. is a list of probabilities associated with each of its possible values. It is also sometimes called the probability function or the probability mass function (pmf).
- Suppose a random variable X may take k different values, with the probability that  $X = x_i$  defined to be  $P(X = x_i) = p_i$ . The probabilities  $p_i$  must satisfy the following:

1:  $0 \le p_i \le 1$  for each i

**2:**  $p_1 + p_2 + ... + p_k = 1$ .

In-class exercise next

http://www.stat.yale.edu/Courses/1997-98/101/ranvar.htm

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# Discrete Random Variable (RV.): In-class exercise/review

Example:

Suppose a random variable X can take the values 1, 2, 3, or 4. The probabilities associated with each outcome are described by the following table:

Outcome	1	2	3	4
Probability	0.1	0.3	0.4	0.2

Q1/: What is the probability that X is equal to 2 or 3?

Q2: what is the probability that X is greater than 1?

### Common Discrete Distributions

Bernoulli: the probability distribution of a rv. which takes the value 1 with success probability of p and the value 0 with failure probability of q=1-p.

E.g. toss a coin, 1 = head; 0= tail.

--- one of the simplest yet most important random processes in probability.

--/Suppl.: See proof and examples at

http://www.randomservices.org/random/dist/Discrete.html

Binomial: The probability distribution of the number of successes in a sequence of  $\bf n$  independent yes/no trials, each of which yields success with probability  $\bf p$ .

E.g. toss the coin multiple times.

http://www.stat.vale.edu/Courses/1997-98/101/binom.htm

---Bernoulli is a special case of Binomial when the number of trial n = 1.

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# 20 Common <u>Discrete</u> Distributions

- Multinomial
  - -- a generalization of the Binomial distribution. i.e., when more than 2 categories.
  - e.g., Disease risk (outcome random variable) has three levels: high, low, none risk.
- Pøisson
  - popular for modelling the number of times an event occurs in an interval of time or space
  - used for count data (e.g, in queue theory)
  - e.g., the number of patients arriving in an emergency room between 11 and 12 pm

https://en.wikipedia.org/wiki/Multinomial\_distribution https://en.wikipedia.org/wiki/Poisson distribution

# Random Variables: Continuous

A **continuous random variable** is one which takes an infinite number of possible values.

A continuous random variable is not defined at specific values. Instead, it is defined over an interval of values, and is represented by the area under a curve (ie. an integral).

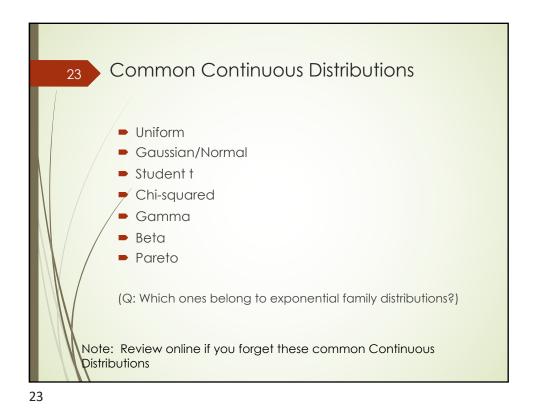
Can you give an example?

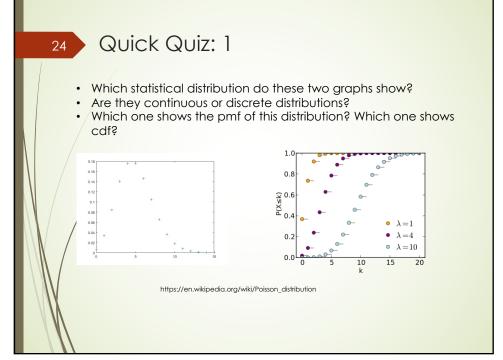
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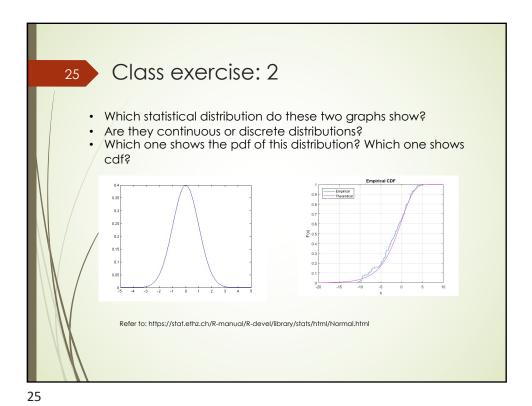
# 22 Common Continuous Distributions

The probability of distribution of continuous random variables is described by probability density function (pdf)

variable X, evaluated at x, have **cumulative distribution function**, **cdf**. It refers to the probability that X will take a value <= x.







Suppl: Types of probability spaces

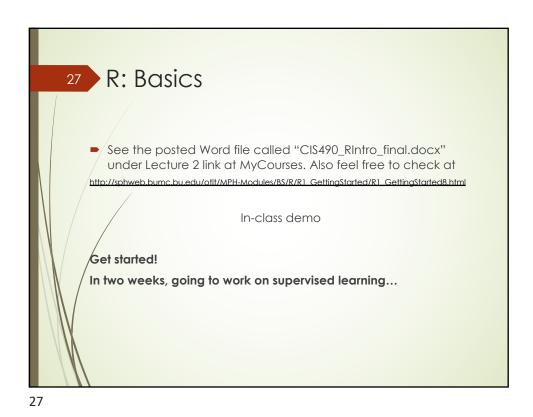
Define  $|\Omega|$  = number of possible outcomes

Discrete space  $|\Omega|$  is finite

Analysis involves summations ( $\Sigma$ )

Continuous space  $|\Omega|$  is infinite

Analysis involves integrals ( $\int$ )



Learning Activity 1 (LA1): 20 points, Due: Jan 26. 28 Part I: a. Review Lecture 1 Slides(LS1) and read Chapter 1.1 "Machine Learning: A Probabilistic Perspective". (2012) Kevin P. Murphy (simply, Murphy Chpt 1.1 later), describe the definition of Machine Learning (ML); read Preface & Chapter 2.1 of An Introduction To Statistical Learning, (2013) (Simply, ITSL Preface & Chpt 2.1 later), describe statistical learning and its overlap with ML. b. Review Lecture 2 Slides (LS2), read Murphy Chpt 2, or refer to online materials e.g., Wikipedia https://en.wikipedia.org/wiki/Poisson\_distribution), and previous probability textbooks you can find: Write pmf and cdf, of these discrete distributions: (1)Bernoulli, (2) binomial, (3)Poisson. Note: give an example for each of these 3 distributions, eg. The Poisson distribution is useful for modeling such an event, the number of covid patients arriving in ICU between 9am -5pm. Write pdf and cdf of: (1) Uniform, (2) Gaussian/Normal, (3) Student t, (4) Chi-squared, (5) Gamma, (6) Beta and (7) Pareto; give an example for each of these 7 distributions. What is RV? What are the two types of RV? Note: Don't/copy and paste contents from Lecture Slides. Please use your own language and write your/answers in a Word document (\*.docx) Part II: Refer to the instruction in "CIS490\_RIntro\_final.docx" posted under LA1 to install R and RStudio. Download the IRIS data from UCI repository (https://archive.ics.uci.edu/ml/datasets/Iris), then use R to import and export this dataset: copy and paste your R code into the same Word document (\*.docx) you used for PART I; Submission: Put Part I and Part II work into one Word file (\*docx) and only submit this one file under LA1 link at MyCourses. Note: Don't attach data (we have it!). Don't submit a zipped file. The late policy does NOT apply to Learning Activity (LA) Assignments. LAs are not group assignment. To receive your score, each individual must submit your Complete work on Time.