# {CS,STAT} 387

David Dewhurst
Charles River Analytics / University of Vermont

### Data science

#### **RECAP**

**Short piece**: Pitch data science as a useful field of inquiry. How does data science differ from computer science, statistics, mathematics, economics..., and, crucially, from the *intersection* of any of these fields?

Also related: Why should I want to spend money on a data scientist?

DUE Tuesday, 2/8 23:55 EST, <a href="mailto:drd@davidrushingdewhurst.com">drd@davidrushingdewhurst.com</a>

Any additional thoughts here?

## Probability

- Laundry list
  - Bayes's "theorem", updating, conjugacy...
  - More basic: supports, scores, change of variable, things you do by hand, group transforms
  - Basic information theory, derivation of some probabilistic models from first principles
- What is probability? (this should be fun)
  - Frequentist
  - Logical
  - Degree of belief
  - Betting odds (very elegant and deep connection to options)
  - Remarkably all of these are different interpretations of the same mathematical properties (which are super simple)

## Probability

Go to the <u>notes</u>... [ipad coming soon, life will be better]