

# Bayes

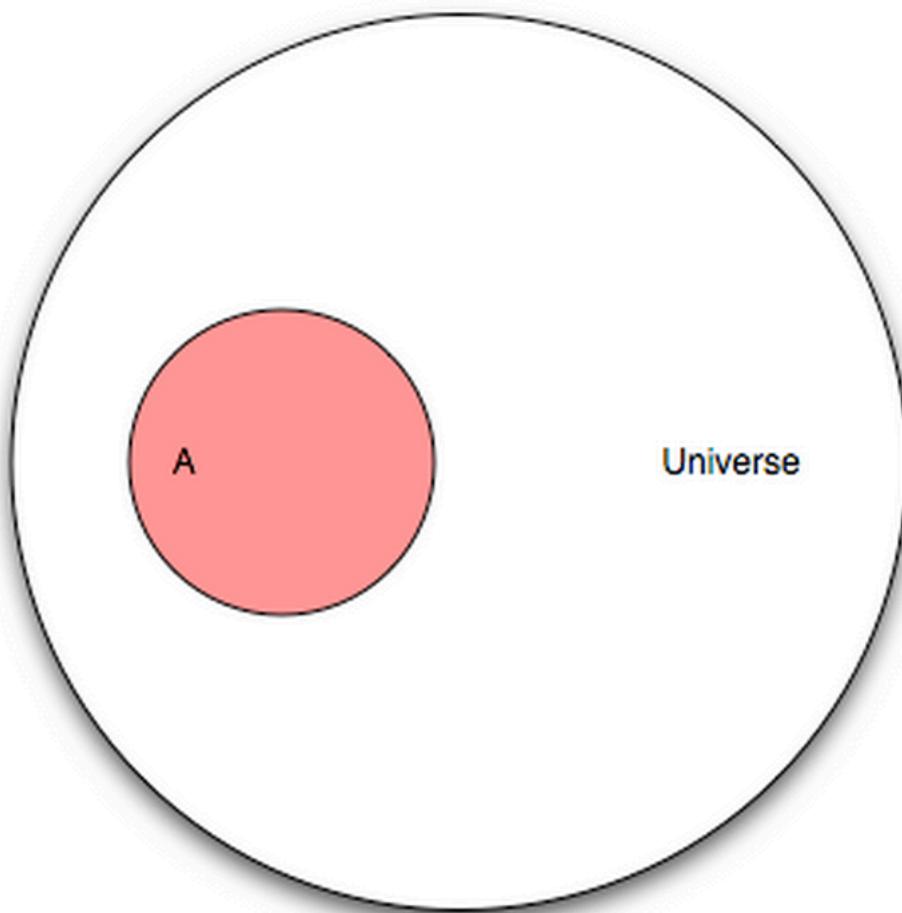


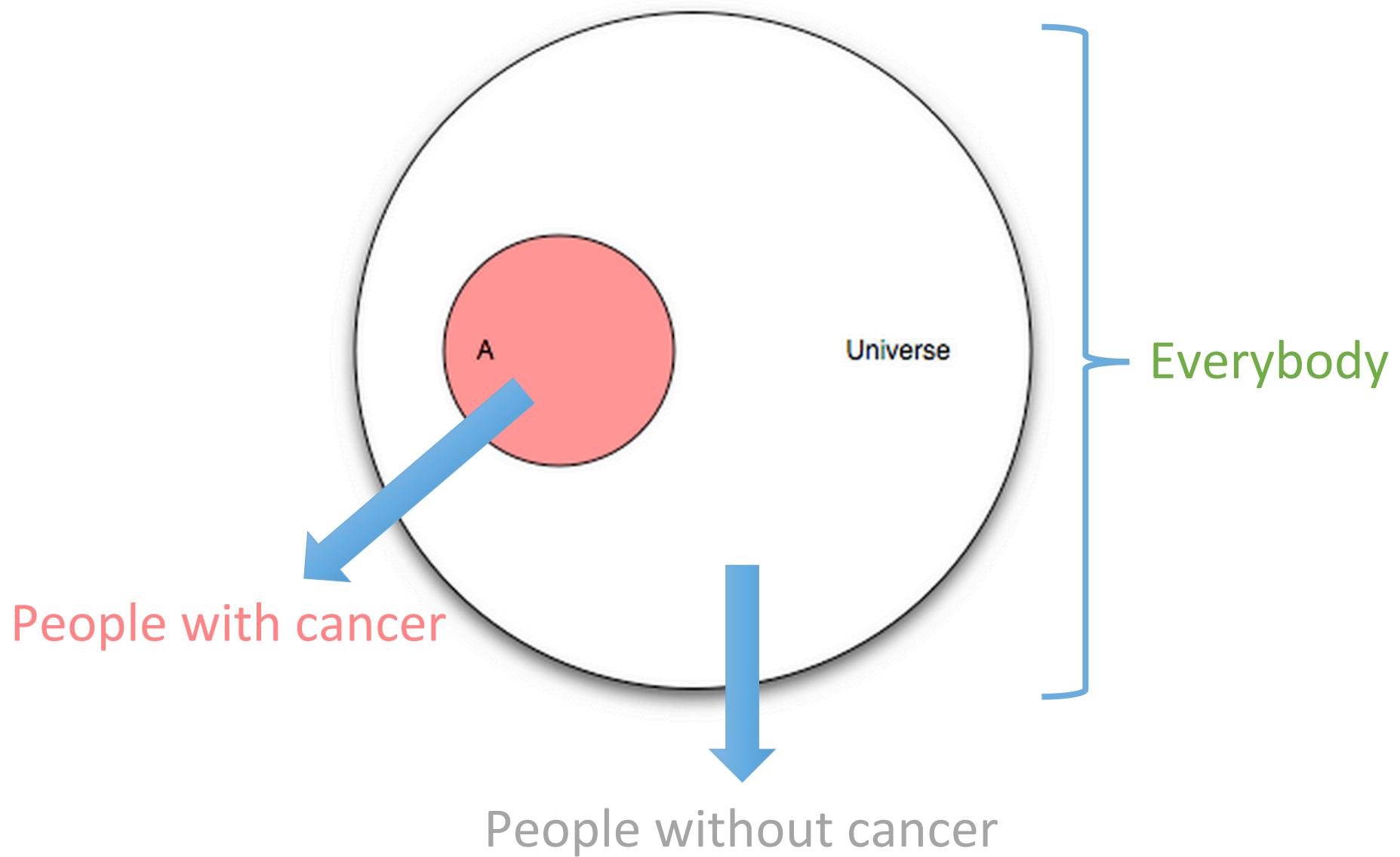
## DATA SCIENCE BOOTCAMP

Thug Life. Gangsta.

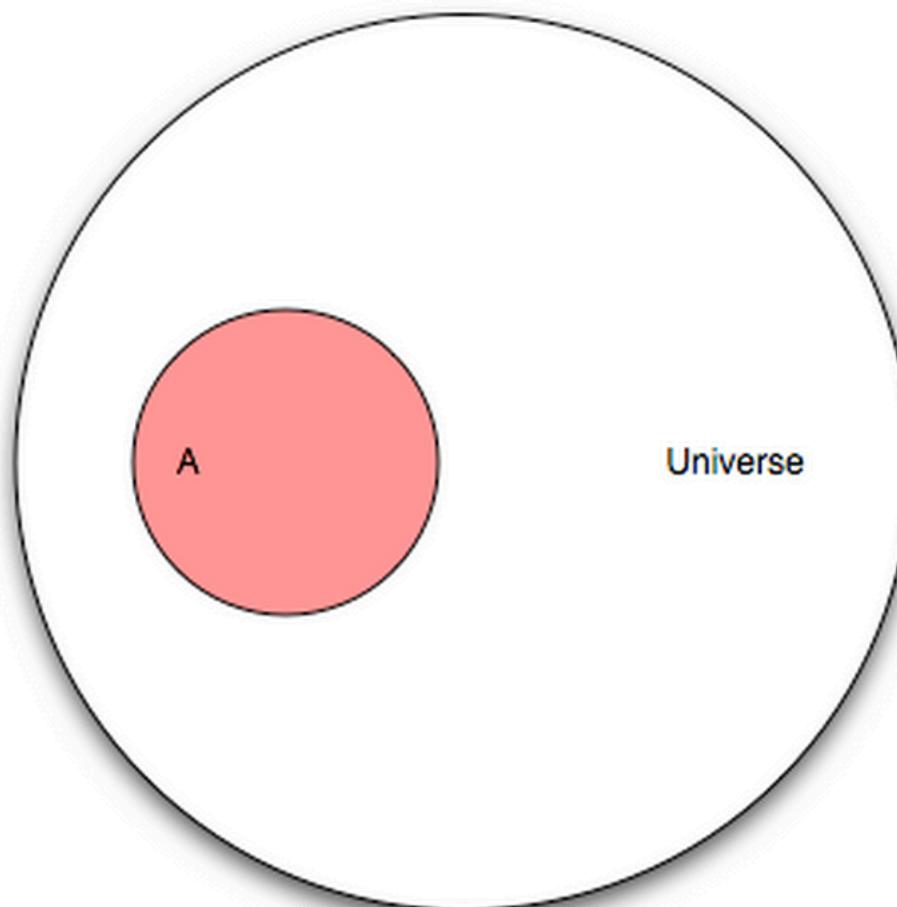


If a person **tested positive** for cancer,  
what is the probability of him/her actually having cancer?

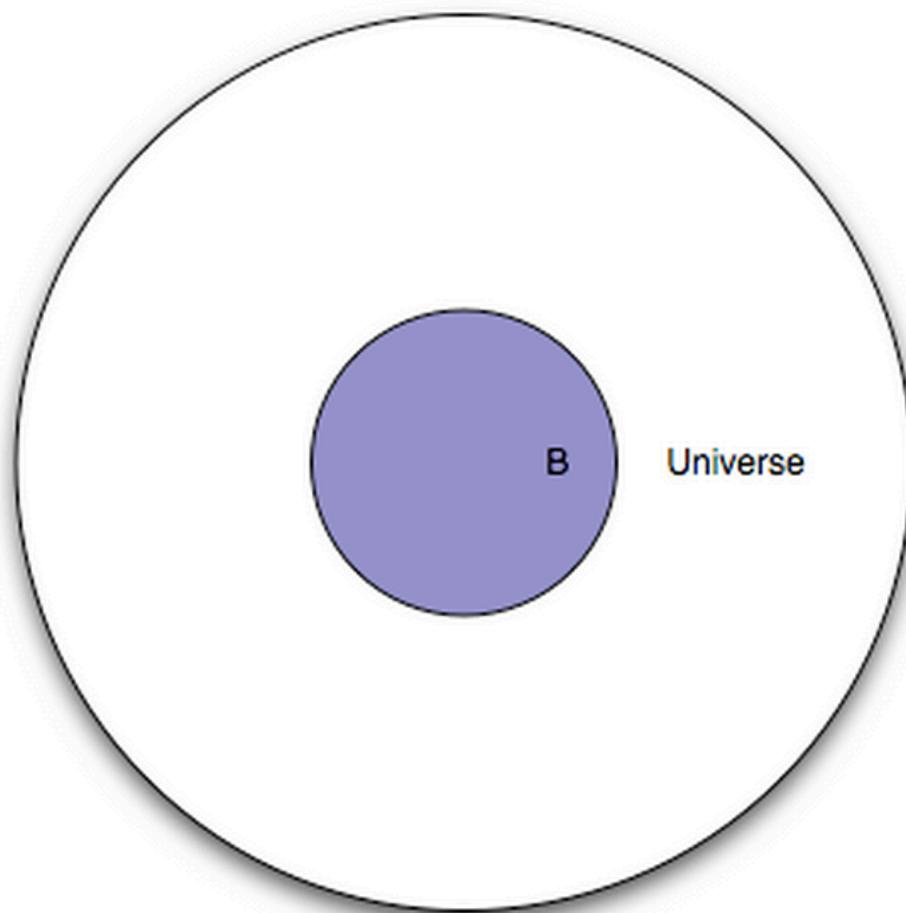




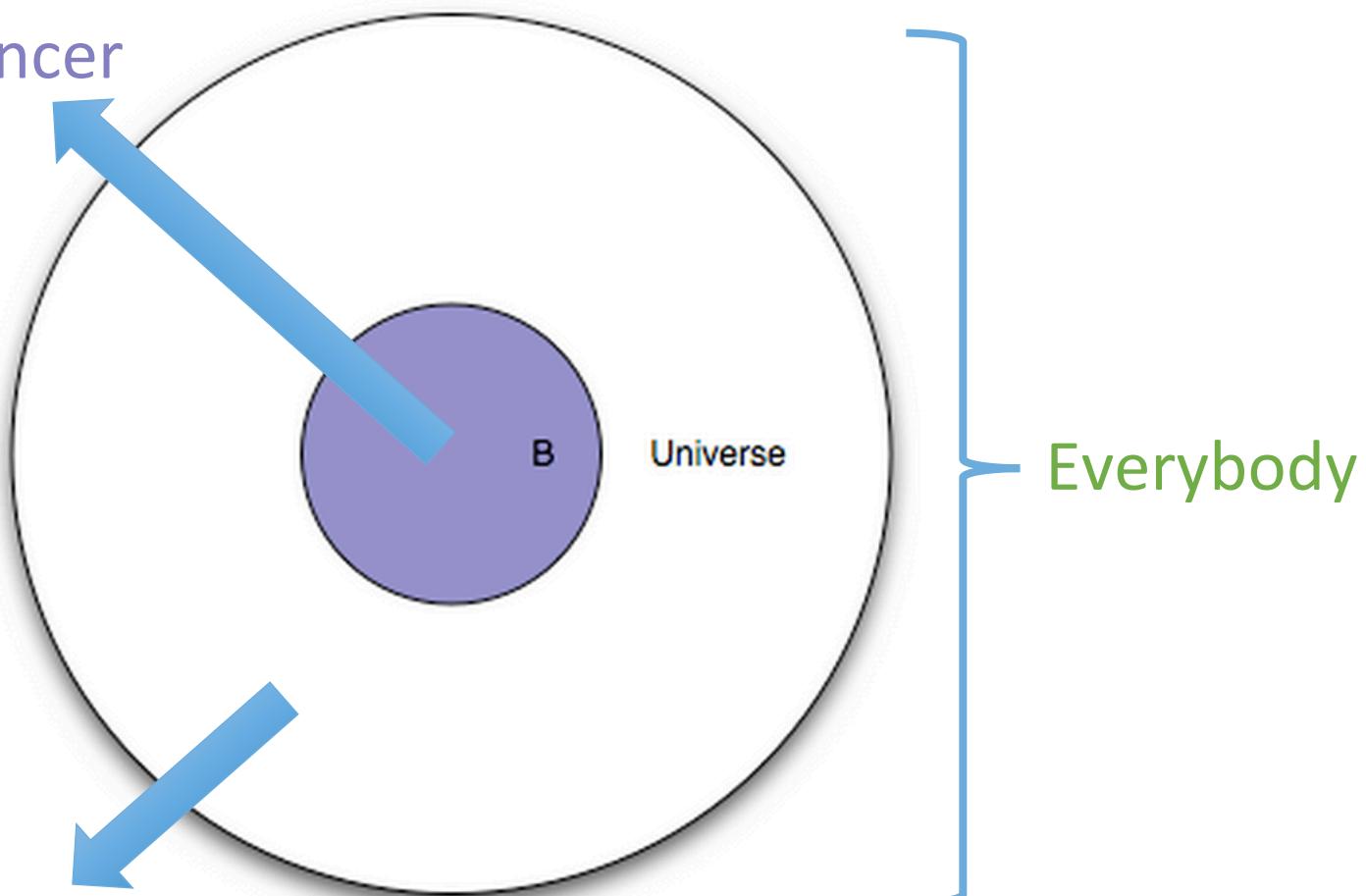
If I picked a random person from the universe, what is the probability of him/her having cancer?



$$P(A) = \frac{|A|}{|U|}$$

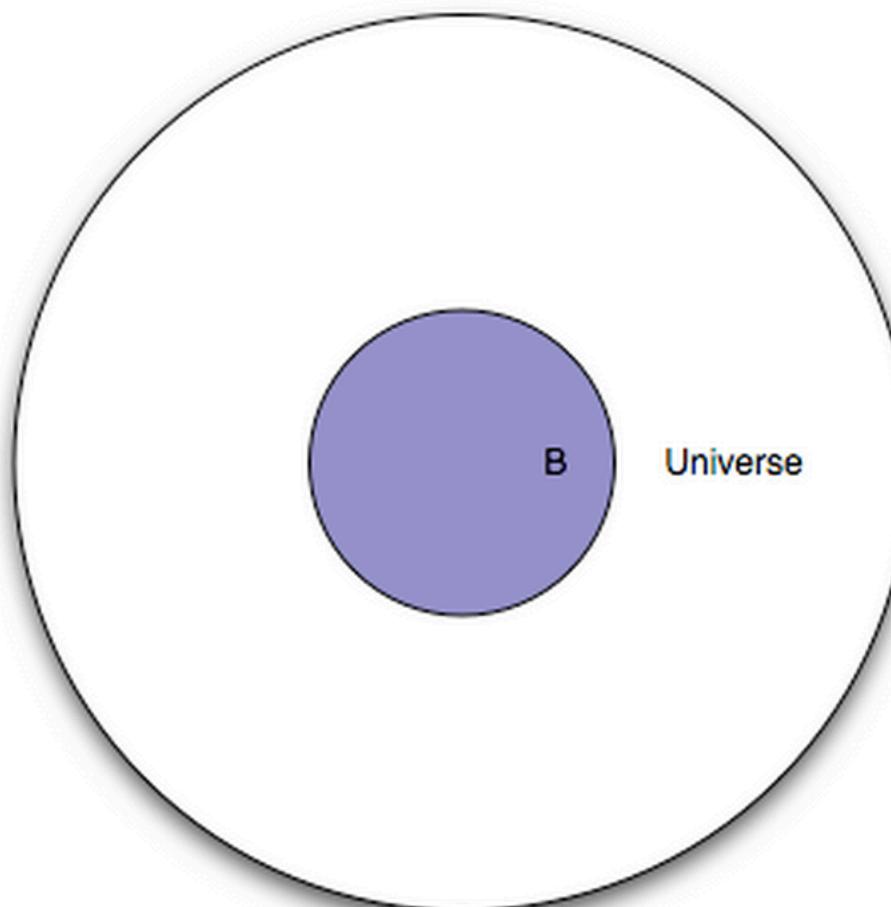


People that test  
positive for cancer

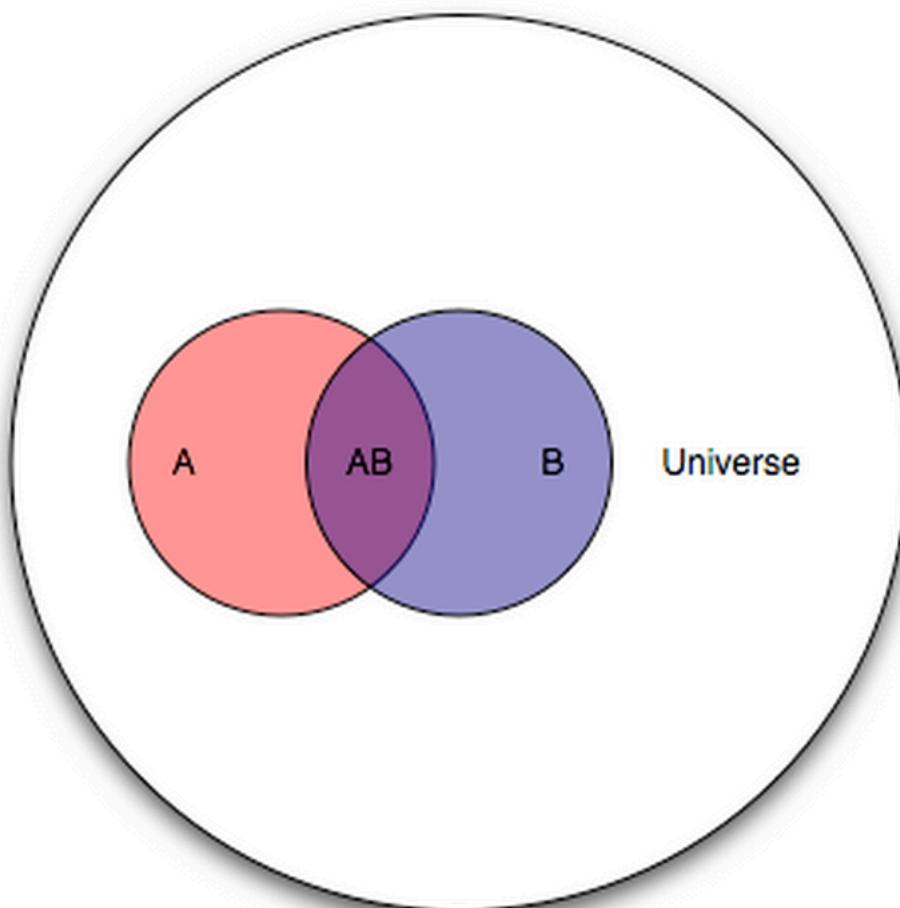


People that test  
negative for cancer

If I picked a random person from the universe,  
what is the probability of him/her testing positive for cancer?

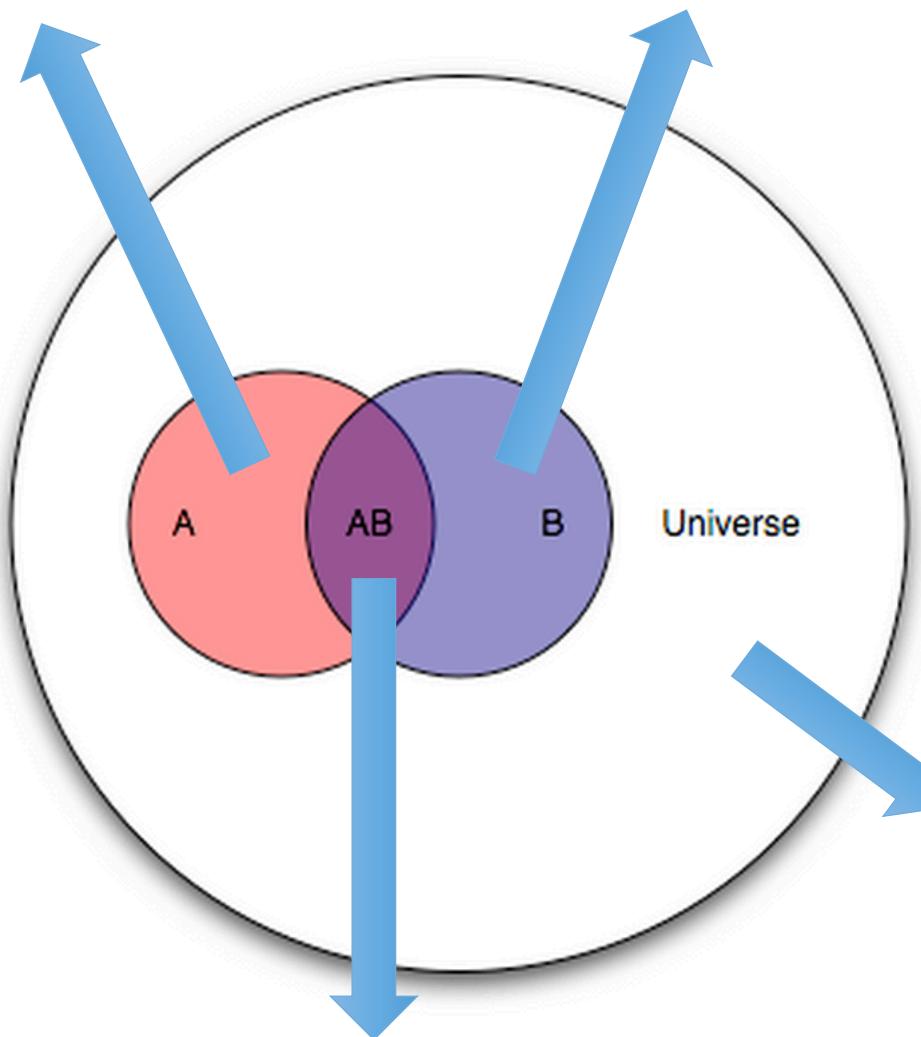


$$P(B) = \frac{|B|}{|U|}$$



People with cancer  
that test negative

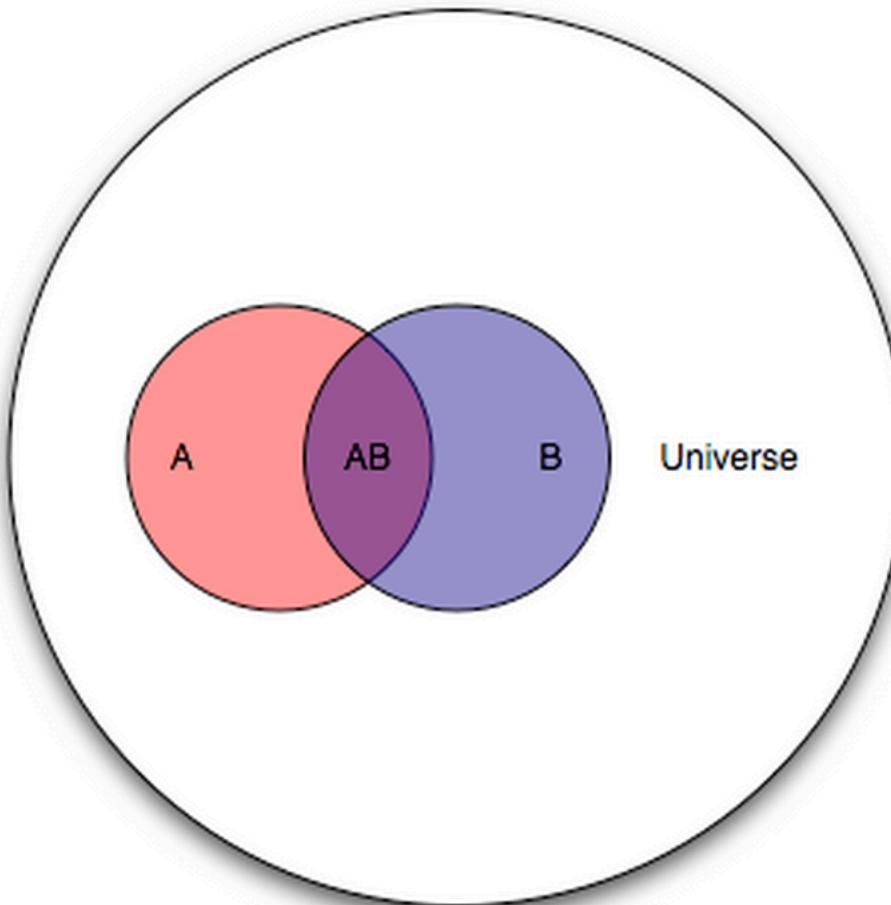
People without cancer  
that test positive



People with cancer  
that test positive

People without  
cancer that  
test negative

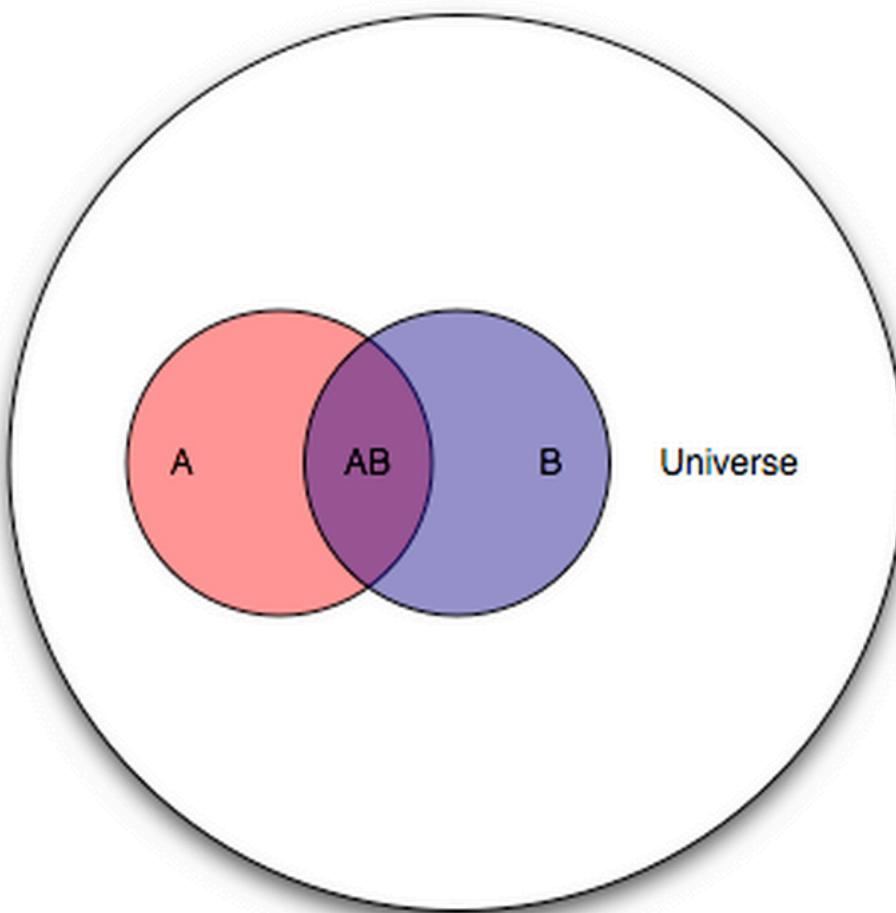
If I picked a random person from the universe,  
what is the prob. of them  
having cancer **AND** testing positive for cancer?



$$P(A, B) = \frac{|AB|}{|U|}$$

Joint  
probability

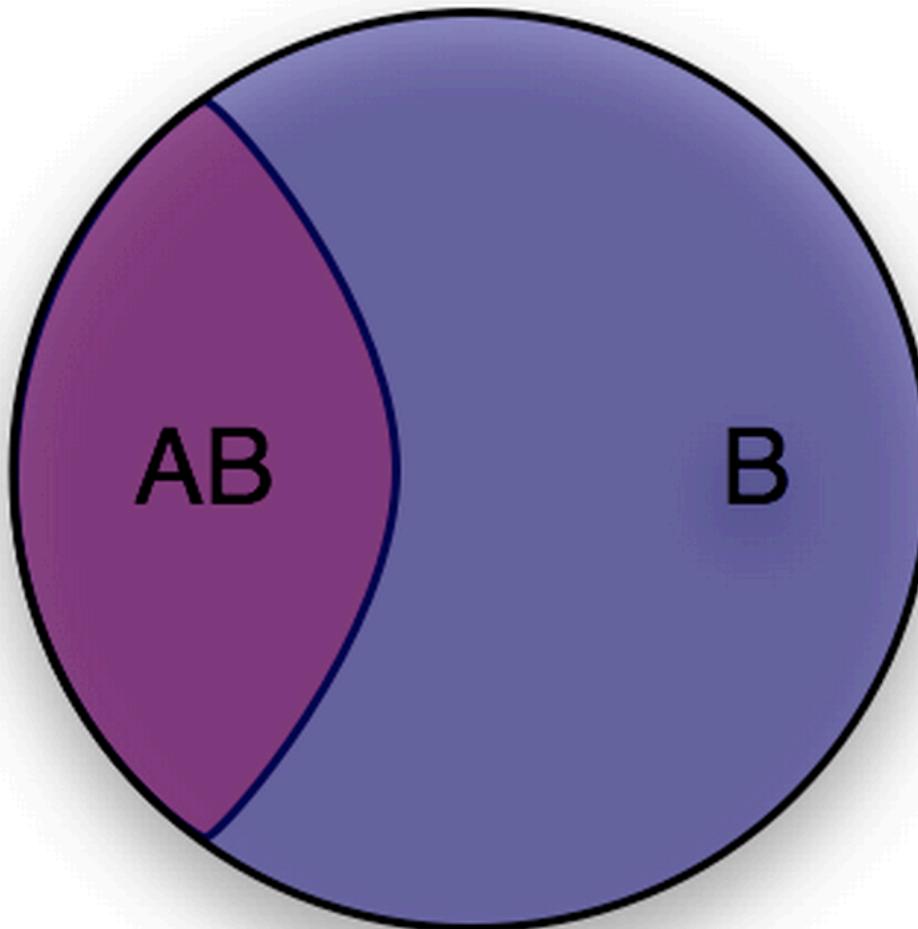
If I picked a random person **that tested positive**,  
what is the prob. of him/her actually having cancer?



$$P(A | B) = \frac{|AB|}{|B|}$$

Conditional  
probability

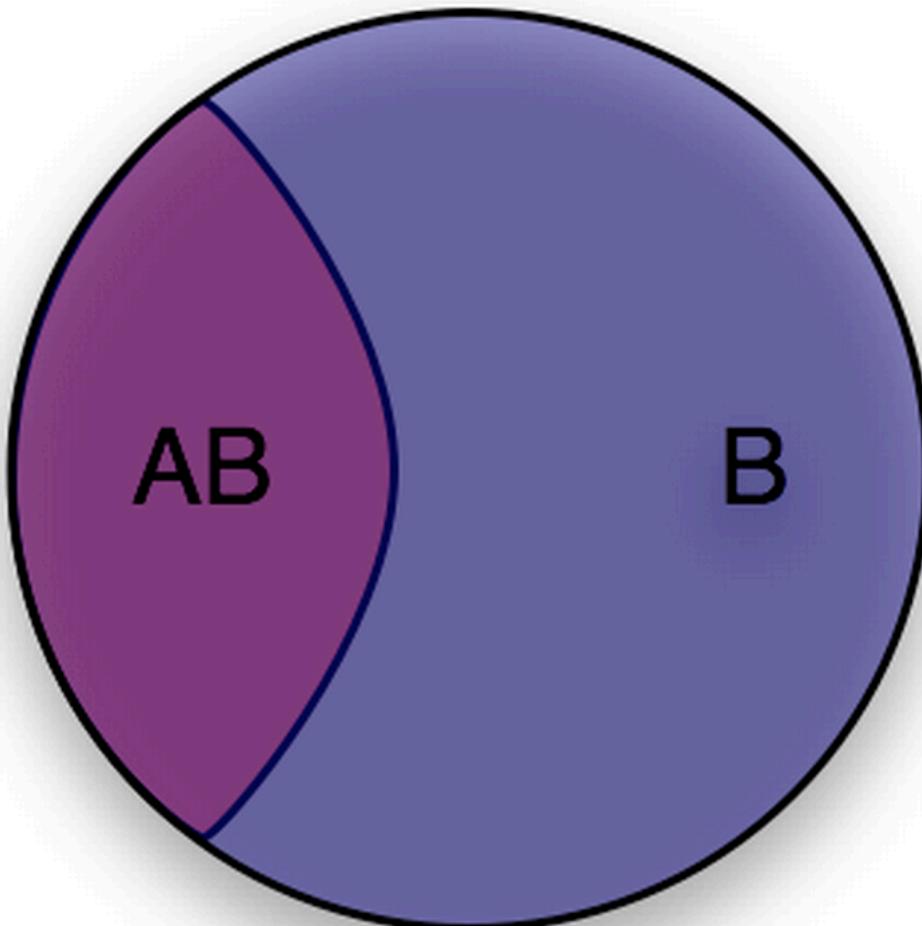
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$$P(A | B) = \frac{|AB|}{|B|}$$

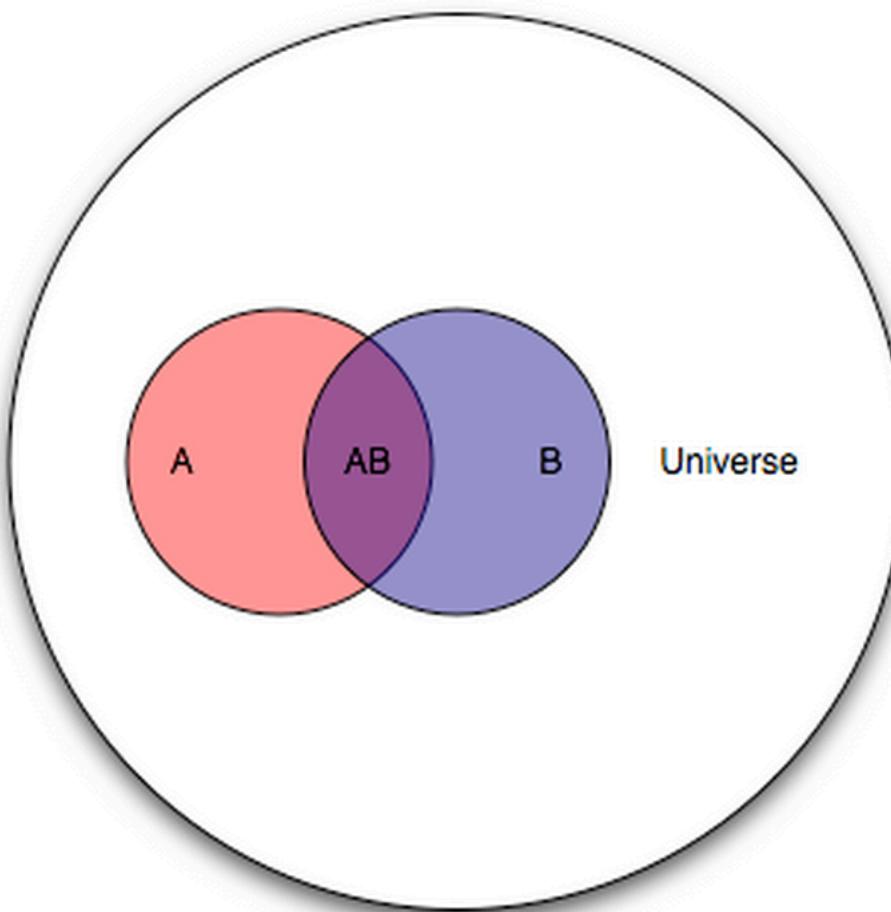
Conditional  
probability

If I picked a random person **that tested positive**,  
what is the prob. of him/her actually having cancer?



$$P(A|B) = \frac{|AB|}{|B|} = \frac{|AB|/|U|}{|B|/|U|} = \frac{P(A,B)}{P(B)}$$

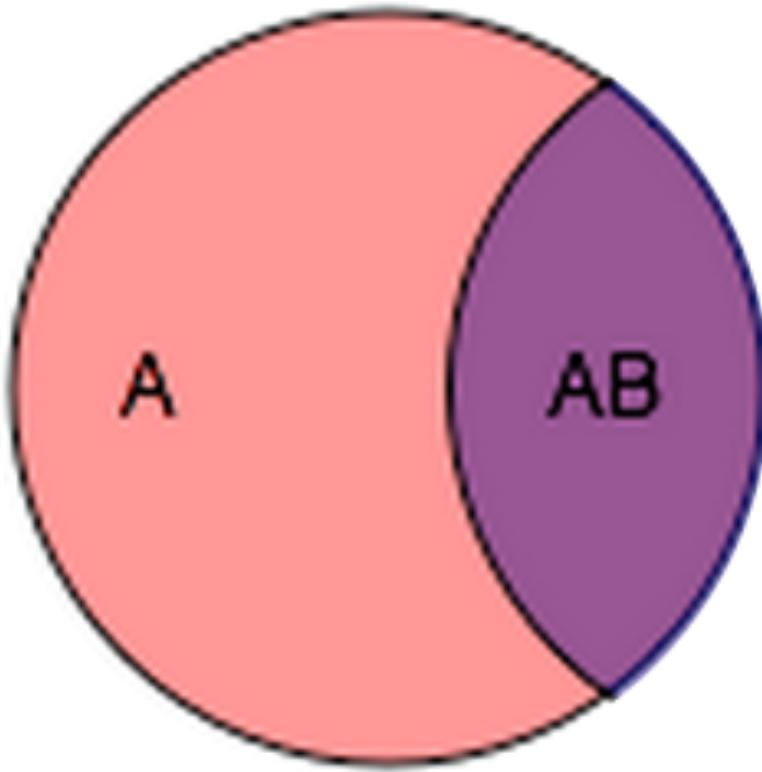
If I picked a random person **that has cancer**,  
what is the prob. of him/her testing positive?



$$P(B|A) = \frac{|AB|}{|A|}$$

Conditional  
probability

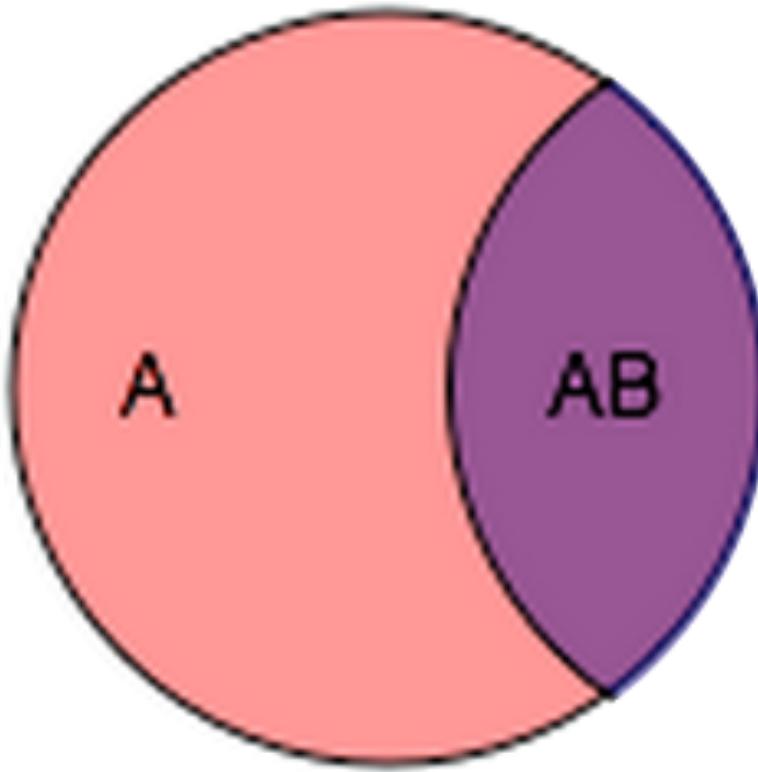
If I picked a random person **that has cancer**,  
what is the prob. of him/her testing positive?



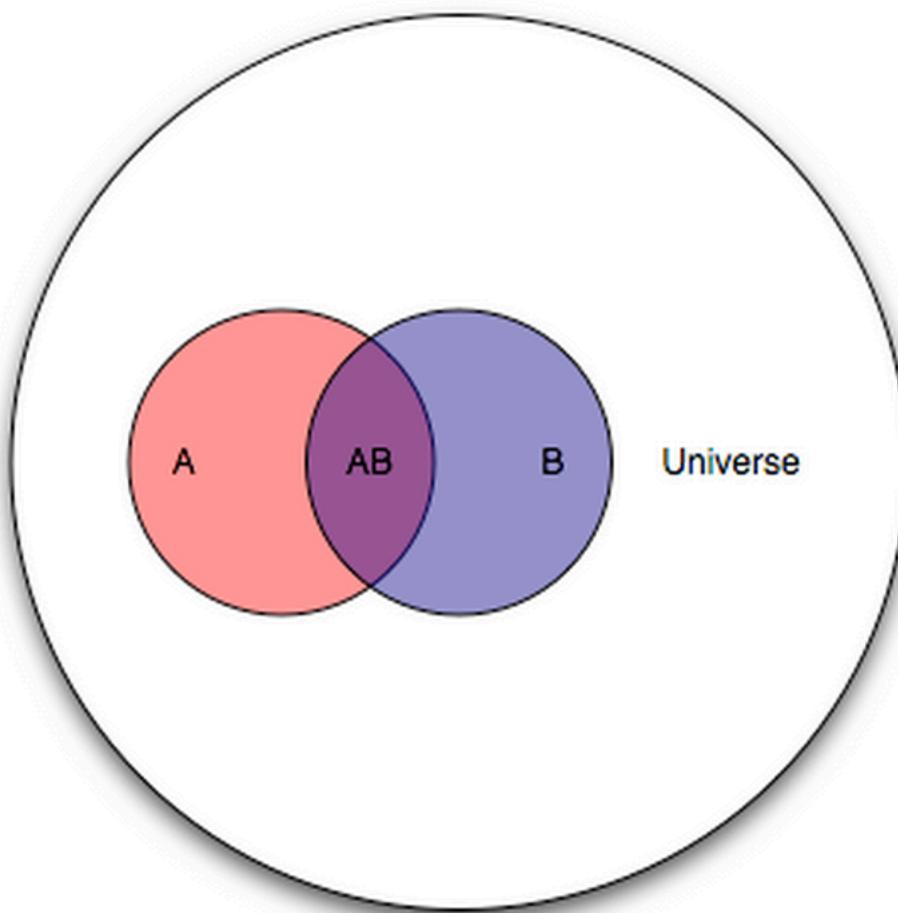
$$P(B|A) = \frac{|AB|}{|A|}$$

Conditional  
probability

If I picked a random person **that has cancer**,  
what is the prob. of him/her testing positive?



$$P(B|A) = \frac{|AB|}{|A|} = \frac{|AB|/|U|}{|A|/|U|} = \frac{P(A,B)}{P(A)}$$

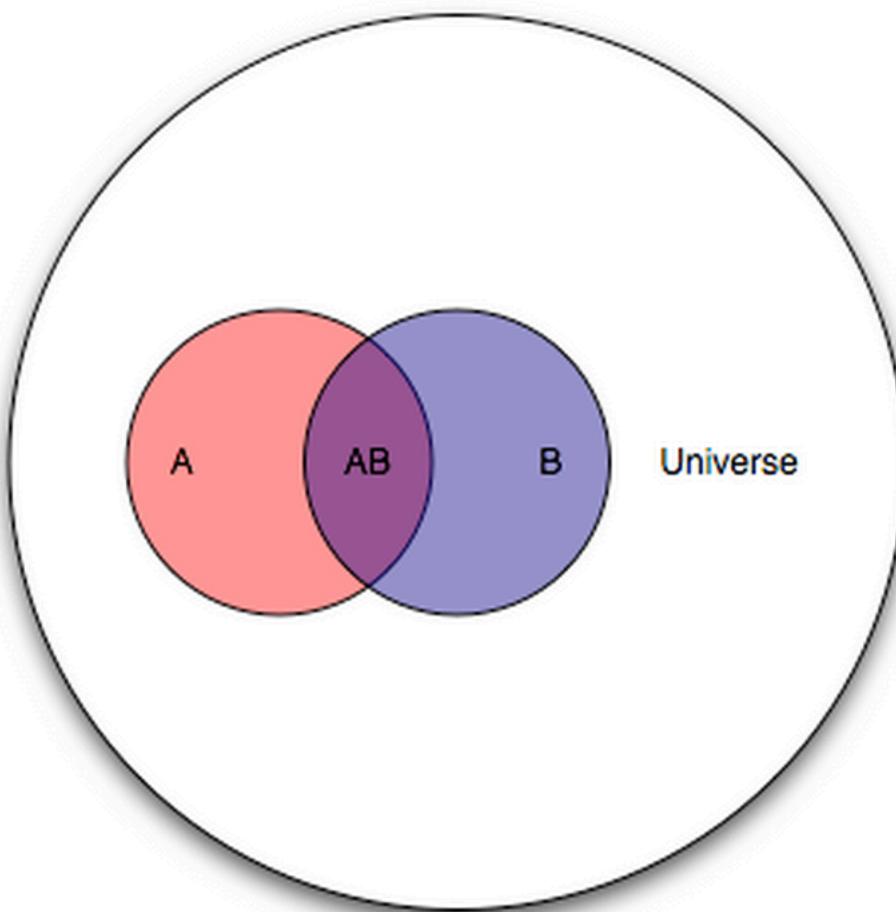


$P(\text{test positive} \mid \text{has cancer})$

$$P(B \mid A) = \frac{P(A, B)}{P(A)}$$

$P(\text{has cancer} \mid \text{test positive})$

$$P(A \mid B) = \frac{P(A, B)}{P(B)}$$

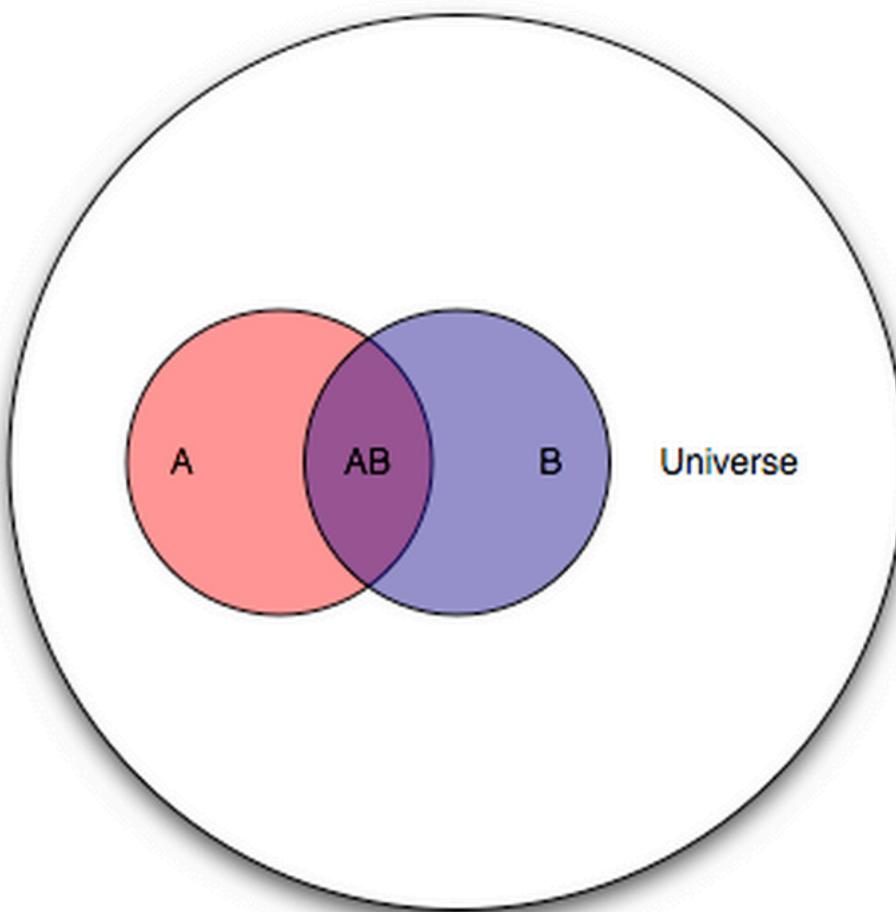


$P(\text{test positive} \mid \text{has cancer})$

$P(\text{has cancer} \mid \text{test positive})$

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

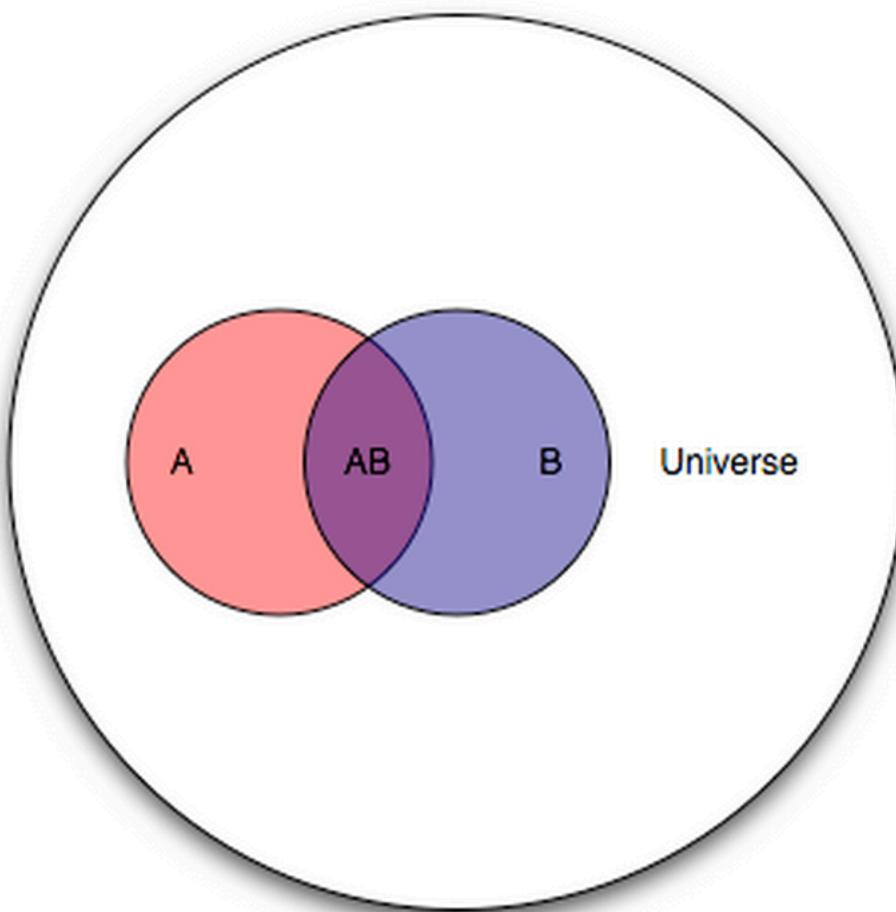
$$P(A, B) = P(A \mid B)P(B)$$



$P(\text{test positive} \mid \text{has cancer})$

$P(\text{has cancer} \mid \text{test positive})$

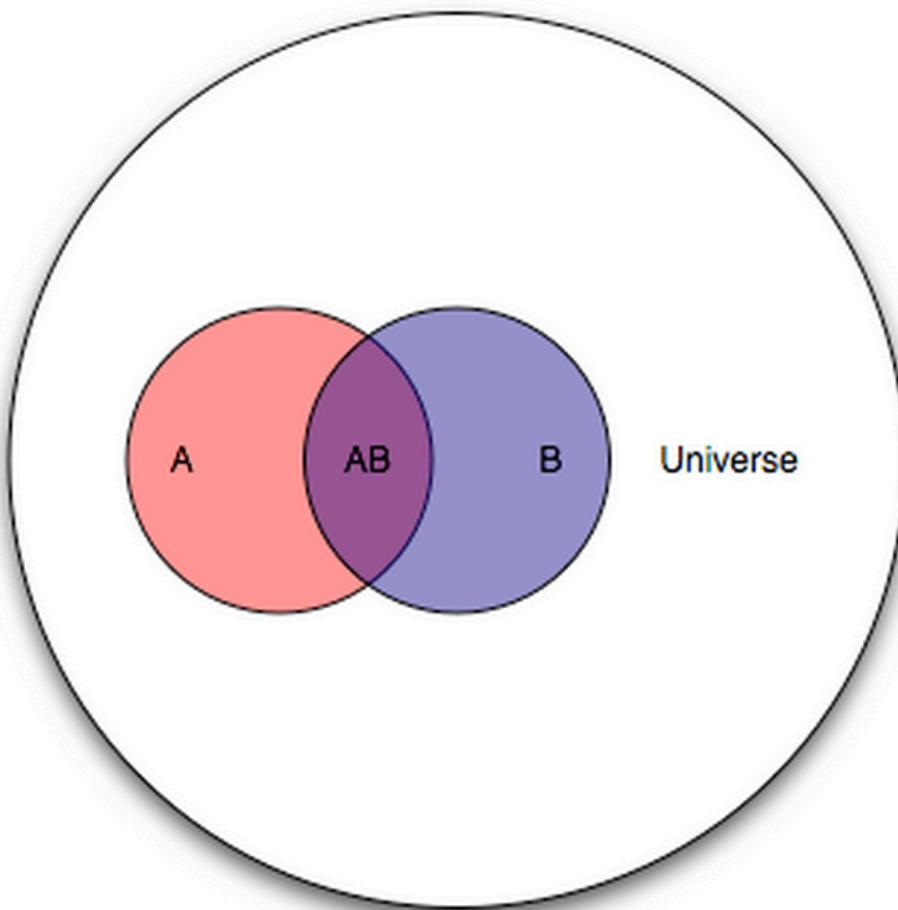
$$P(B \mid A)P(A) = P(A, B) = P(A \mid B)P(B)$$



$P(\text{test positive} \mid \text{has cancer})$

$P(\text{has cancer} \mid \text{test positive})$

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

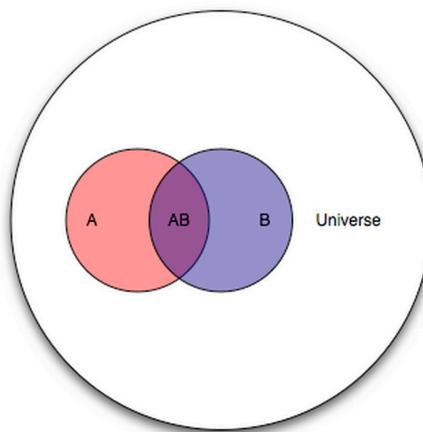


$$P(\text{test positive} \mid \text{has cancer}) \quad P(\text{has cancer} \mid \text{test positive})$$

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

P(has cancer)

P(test positive)



$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

1% of women at age forty who participate in routine screening have breast cancer. 80% of women with breast cancer will get positive mammograms. 9.6% of women without breast cancer will also get positive mammograms. A woman in this age group had a positive mammography in a routine screening. What is the probability that she actually has breast cancer?

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$P(\text{has cancer}) = 0.01$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$P(\text{has cancer}) = 0.01$$

$$P(\text{test positive} \mid \text{has cancer}) = 0.80$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

1% of women at age forty who participate in routine screening have breast cancer. 80% of women with breast cancer will get positive mammograms. 9.6% of women without breast cancer will also get positive mammograms. A woman in this age group had a positive mammography in a routine screening. What is the probability that she actually has breast cancer?

$$P(\text{has cancer}) = 0.01$$

$$P(\text{test positive} \mid \text{has cancer}) = 0.80$$

$$\begin{aligned} P(\text{test positive}) &= P(\text{test positive, has cancer}) \\ &\quad + P(\text{test positive, not cancer}) \end{aligned}$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$P(\text{test positive} \mid \text{has cancer}) = 0.80$$

$$\begin{aligned} P(\text{test positive}) &= P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer}) \\ &\quad + P(\text{test positive} \mid \text{not cancer}) P(\text{not cancer}) \end{aligned}$$

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$$P(\text{test positive} \mid \text{has cancer}) = 0.80$$

$$\begin{aligned} P(\text{test positive}) &= P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer}) \\ &\quad + P(\text{test positive} \mid \text{not cancer}) P(\text{not cancer}) \\ &= 0.80 P(\text{has cancer}) + 0.096 P(\text{not cancer}) \end{aligned}$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$\begin{aligned} P(\text{test positive}) &= P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer}) \\ &\quad + P(\text{test positive} \mid \text{not cancer}) P(\text{not cancer}) \\ &= 0.80 P(\text{has cancer}) + 0.096 P(\text{not cancer}) \\ &= 0.80 * 0.01 + 0.096 * (1 - 0.01) \end{aligned}$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$\begin{aligned} P(\text{test positive}) &= P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer}) \\ &\quad + P(\text{test positive} \mid \text{not cancer}) P(\text{not cancer}) \\ &= 0.80 P(\text{has cancer}) + 0.096 P(\text{not cancer}) \\ &= 0.80 * 0.01 + 0.096 * (1 - 0.01) \end{aligned}$$

$$P(\text{test positive}) = 0.103$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$P(\text{test positive}) = 0.103$$

$$P(\text{has cancer} \mid \text{test positive}) = ?$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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$$P(\text{test positive}) = 0.103$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{0.80 * 0.01}{0.103} = 0.078$$

$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

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ONLY 7.8%

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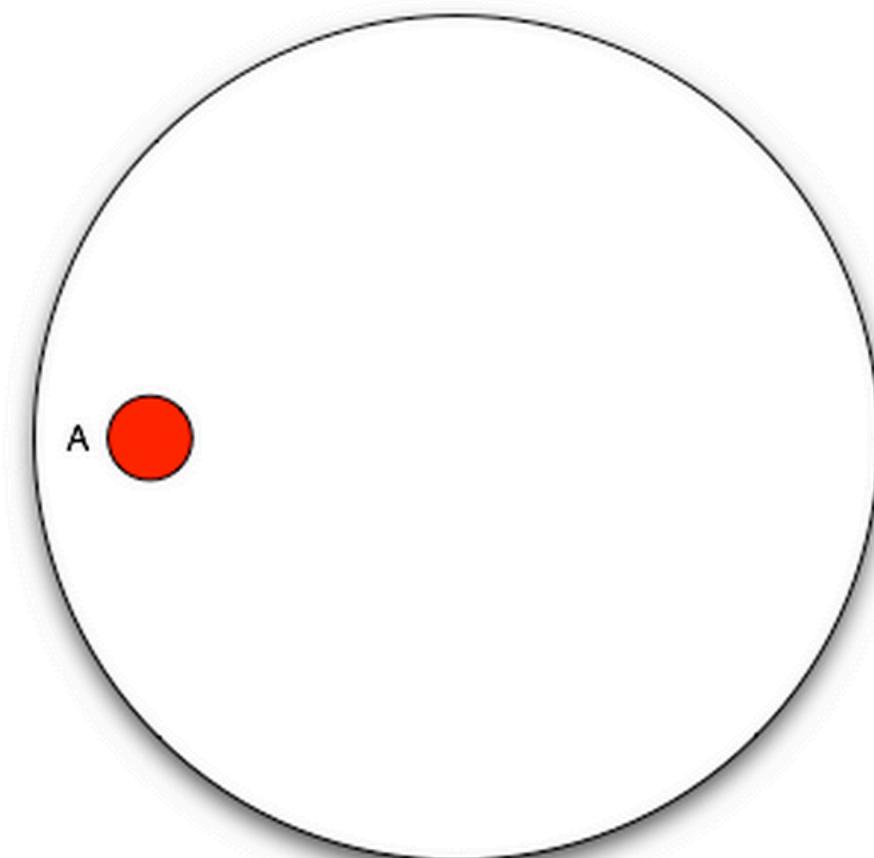
$$P(\text{has cancer} \mid \text{test positive}) = \frac{0.80 * 0.01}{0.103} = 0.078$$

ONLY 7.8%

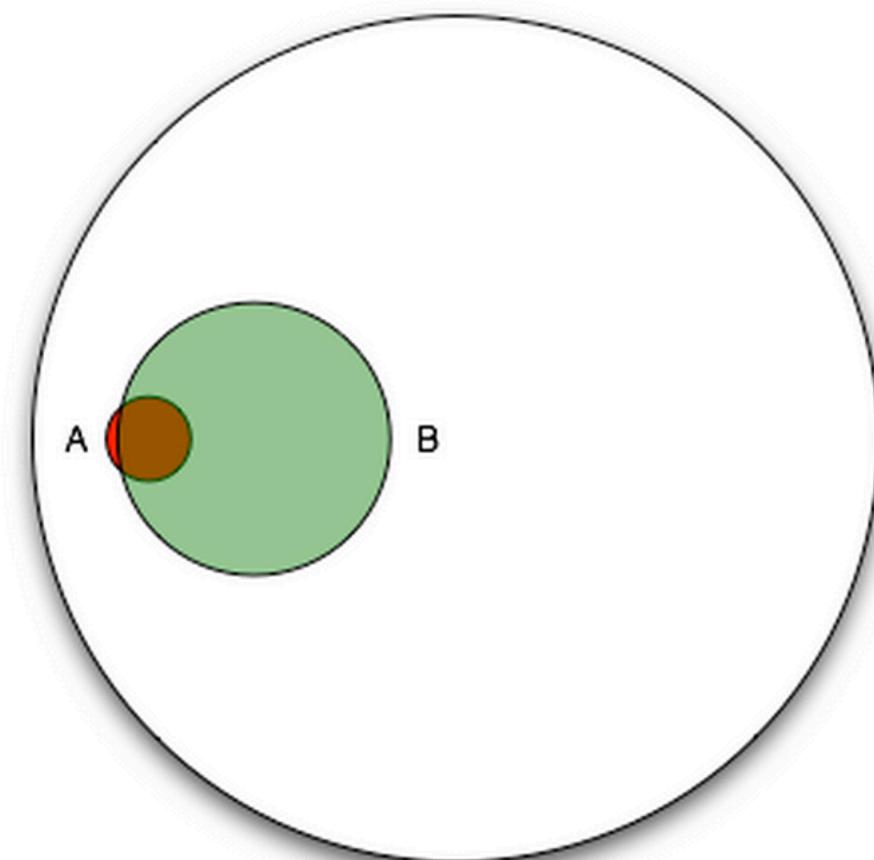
Most doctors guessed ~80%

1% of women at age forty who participate in routine screening have breast cancer. 80% of women with breast cancer will get positive mammograms. 9.6% of women without breast cancer will also get positive mammograms. A woman in this age group had a positive mammography in a routine screening. What is the probability that she actually has breast cancer?

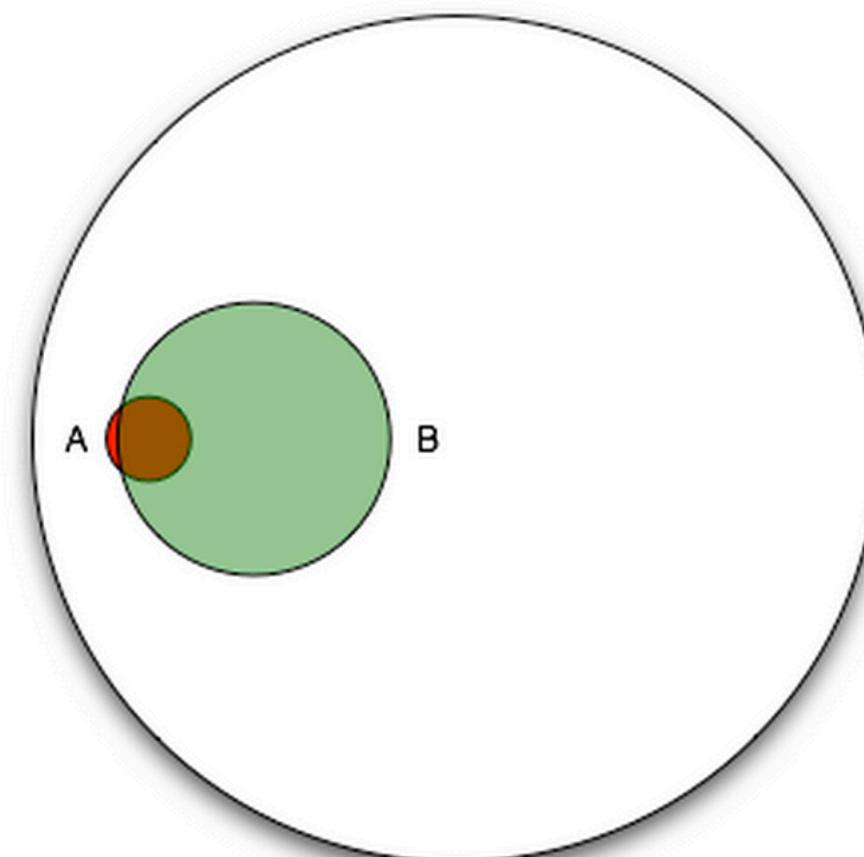
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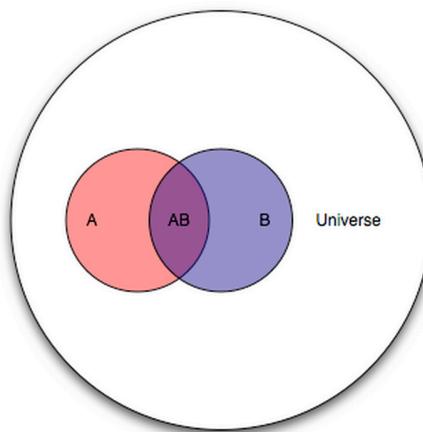


$$|A|/|U| = 1\%$$

$$|AB|/|A| = 80\%$$

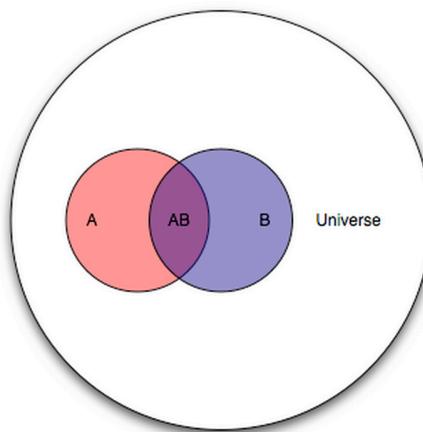
$$(|B| - |AB|)/|U| = 9.6\%$$

$$|AB|/|B| = 7.8\%$$



$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$



$$P(\text{has cancer} \mid \text{test positive}) = \frac{P(\text{test positive} \mid \text{has cancer}) P(\text{has cancer})}{P(\text{test positive})}$$

$$P(A \mid B) = \frac{\text{posterior likelihood prior}}{\text{evidence}}$$

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

P( oscar nomination | Meryl Streep in the movie) = ?



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination ) = # nominated / # released



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$



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## NOMINEES

— The 87th Academy Award Nominations for the 2015 Oscars

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### American Sniper

Clint Eastwood, Robert Lorenz,  
Andrew Lazar, Bradley Cooper and  
Peter Morgan

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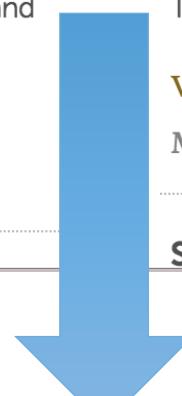
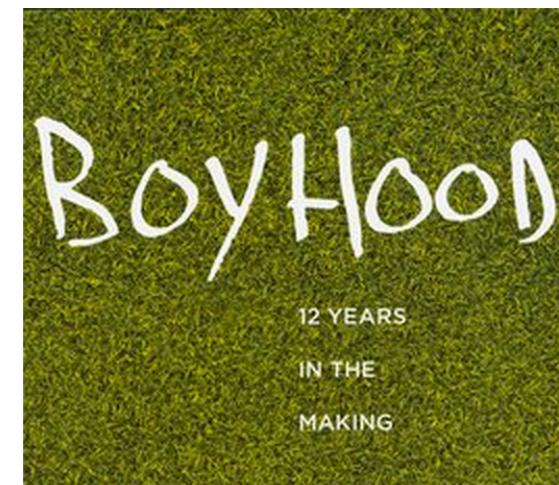
### The Imitation Game

Nora Grossman, Ido Ostrowsky and  
Teddy Schwarzman

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Selma



# ACTRESS

—*in a Supporting Role*

## Patricia Arquette

Boyhood

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## Laura Dern

Wild

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## Keira Knightley

The Imitation Game

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## Emma Stone

Birdman or (The Unexpected Virtue of Ignorance)

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## Meryl Streep

Into the Woods

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Make Your Pick

- Meryl Streep

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination )  $\approx 10 / \# \text{ released}$



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$



how many american movies released per year



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## Number of Feature Film Produced by Country, latest ...

[chartsbin.com/view/pu4](#) ▾

This chart shows **number of feature film produced** in **each country**. Feature **film produced** include productions and co-productions. **Number of feature ...** Follow us...  
**Number of Feature Film Produced by Country, latest available year.** Hello, you ...

## Cinema of the United States - Wikipedia, the free encyclopedia

[en.wikipedia.org/wiki/Cinema\\_of\\_the\\_United\\_States](#) ▾ Wikipedia ▾

Jump to **Rise of Hollywood** - Before World War I, **movies** were **made** in several **U.S.** cities, but ... new, **many** Jewish immigrants found employment in the **U.S. film** industry.  
... a **year**, seen by an audience of 90 million **Americans** per week.

## [PDF] Theatrical Market Statistics - Motion Picture Association of...

[www.mpaa.org/.../2012-Theatrica...](#) ▾ Motion Picture Association of America ▾

Global box office for all films **released** in **each** country around the world reached ... saw increases in the **number of** frequent moviegoers in nearly **every** ethnicity and age ... International box office in **U.S.** dollars is up 32% over five **years** ago.

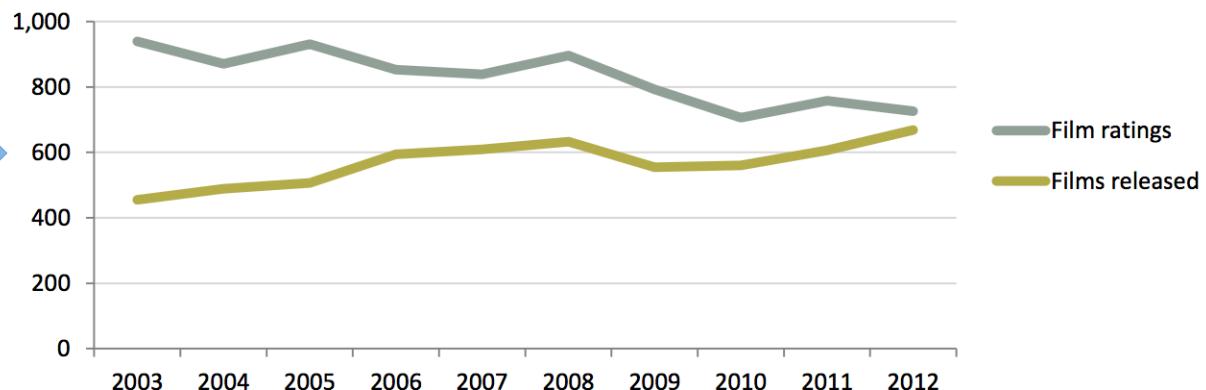


# Films rated, released and produced

In 2012, the number of films rated by the Classification and Ratings Administration (CARA) was down 4% compared to 2011. The number of films released in theaters in U.S./Canada was up 10% compared to 2011, and up 5% from the previous historic high in 2008.

**Films Rated by CARA and Films Released in Domestic Theaters**

Sources: CARA (Film ratings), Rentrak Corporation (Films released)



Films rated, including non-theatrical films, decreased to 726 films in 2012, with a 4% drop in both member and non-member films rated. MPAA member films rated have been in decline since 2004, mirroring the decline in MPAA member films released in domestic theaters over the same period (see below).

## Film Ratings<sup>16</sup>

Source: CARA (Film ratings), MPAA (Subtotals)

	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	12 vs. 11	12 vs. 03
Film ratings	939	867	928	853	840	897	793	706	758	726	-4%	-23%
-MPAA members <sup>17</sup>	339	325	322	296	233	201	177	174	169	162	-4%	-52%

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination ) = 10 / 600



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination )  $\approx 10 / 600 = 1.67\%$



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$P(\text{ oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$P(\text{ oscar nomination}) \approx 10 / 600 = 1.67\%$

$P(\text{Meryl Streep in the movie}) = \# \text{ MS movies} / \# \text{ all}$



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination )  $\approx 10 / 600 = 1.67\%$

P(Meryl Streep in the movie) = # MS movies / 600



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$



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# Meryl Streep

Actress | Soundtrack | Producer



Considered by many critics to be the greatest living actress, Meryl Streep has been nominated for the Academy Award an astonishing 19 times, and has won it three times. Meryl was born Mary Louise Streep in 1949 in Summit, New Jersey, to Mary Wolf (Wilkinson), a commercial artist, and Harry William Streep, Jr., a pharmaceutical executive. Her ...

[See full bio »](#)

**Born:** Mary Louise Streep  
**June 22, 1949** in **Summit, New Jersey, USA**

[More at IMDbPro »](#)

**Contact Info:** [View agent, publicist and legal](#)  
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In this episode of What to Watch, Keith Simanton chats with Jennifer Aniston about the drama *Cake*, which opens in the U.S. on January

[IMDb What to Watch: Cake »](#)

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## Filmography

Jump to: Actress | Soundtrack | Producer | Thanks | Self | Archive footage

### Actress (74 credits)



**Florence Foster Jenkins** (*pre-production*)

Florence Foster Jenkins

2015

**Suffragette** (*post-production*)

Emmeline Pankhurst

2015

**Ricki and the Flash** (*post-production*)

Ricki

2015

**Into the Woods**

Witch

2014

**The Giver**

Chief Elder

2014

**The Homesman**

Altha Carter

2014

**August: Osage County**

Violet Weston

2013

**Hope Springs**

Kay

2012

**Web Therapy** (TV Series)

Camilla Bowne

- Blindsides and Backslides (2012) ... Camilla Bowne
- Getting It Straight (2012) ... Camilla Bowne

2012

**The Iron Lady**

Margaret Thatcher

2011

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[Out of Africa](#)

[The Hours](#)

[Doubt](#)

[Fantastic Mr. Fox](#)

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### Watch on TV

Prime

Fri Jan. 23 1:45 PM CST on HBO (444)

[August: Osage County](#)

Sat Jan. 24 9:00 AM CST on TMC (488)

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### Projects In Development

[Master Class](#)

[The Good House](#)

[The Senator's Wife](#)

Kramer vs. Kramer

1979

Joanna Kramer

The Seduction of Joe Tynan

1979

Karen Traynor

Great Performances (TV Series)

1977-1979

Leilah / Edith Varney

- Uncommon Women... and Others (1979) ... Leilah
- Secret Service (1977) ... Edith Varney

Manhattan

1979

Jill

The Deer Hunter

1978

Linda

Holocaust (TV Mini-Series)

1978

Inga Helms Weiss

- Part 4 (1978) ... Inga Helms Weiss
- Part 2 (1978) ... Inga Helms Weiss
- Part I: The Gathering Darkness (1978) ... Inga Helms Weiss

Julia

1977

Anne Marie

The Deadliest Season (TV Movie)

1977

Sharon Miller

Everybody Rides the Carousel

1975

Stage 6 (voice)

Soundtrack (13 credits)

Show ▾

Producer (1 credit)

Show ▾

Thanks (5 credits)

Show ▾

Self (223 credits)

Show ▾

# MS movies

74 movies

In 40 years

1.85

Meryl

Movies

per year

on average



P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination )  $\approx 10 / 600 = 1.67\%$

P(Meryl Streep in the movie)  $\approx 1.85 / 600 = 0.3\%$



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$P(\text{oscar nomination}) \approx 10 / 600 = 1.67\%$

$P(\text{Meryl Streep in the movie}) \approx 1.85 / 600 = 0.3\%$

$P(\text{Meryl Streep in the movie} \mid \text{oscar nomination}) =$   
# nominated MS movies / all nominated movies



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination )  $\approx 10 / 600 = 1.67\%$

P(Meryl Streep in the movie)  $\approx 1.85 / 600 = 0.3\%$

P(Meryl Streep in the movie | oscar nomination) =  
# nominated MS movies / 10



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

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# Meryl Streep

From Wikipedia, the free encyclopedia

**Meryl Streep** (born **Mary Louise Streep**; June 22, 1949) is an American actress and producer. A three-time [Academy Award](#) winner, she is widely regarded as one of the greatest film actors of all time.<sup>[1][2][3]</sup> Streep made her professional stage debut in *The Playboy of Seville* in 1971, and went on to receive a 1976 [Tony Award](#) nomination for [Best Featured Actor in a Play](#) for *A Memory of Two Mondays/27 Wagons Full of Cotton*. She made her screen debut in the 1977 television film *The Deadliest Season*, and made her film debut later that same year in *Julia*. In 1978, she won an [Emmy Award](#) for her role in the miniseries *Holocaust*, and received the first of her 19 Academy Award nominations for *The Deer Hunter*. She has more Academy Award nominations than any actor or actress in history, winning [Best Supporting Actress](#) for *Kramer vs. Kramer* (1979) and [Best Actress](#) for *Sophie's Choice* (1982) and *The Iron Lady* (2011).

Streep is one of only six actors who have won three or more competitive Academy Awards for acting. Her other nominated roles include *The French Lieutenant's Woman* (1981), *Silkwood* (1983), *Out of Africa* (1985), *A Cry in the Dark* (1988), *Hearts From the Edge* (1990), *The Bridges of Madison County* (1995), *Adaptation* (2002), *The Devil Wears Prada* (2006), *Doubt* (2008), *Julie & Julia* (2009), *August: Osage County* (2013), and *Into the Woods* (2014). She returned to the stage for the first time in over 20 years when *The Public Theater*'s 2002 revival of *The Seagull*, won a second Emmy Award in 2014 for the HBO miniseries *Angels in America* (2003), and starred in the Public Theater's 2014 production of

**Meryl Streep**  
Ordre des Arts et des Lettres



Streep at the 2014 SAG Awards.

Born	Mary Louise Streep June 22, 1949 (age 65) Summit, New Jersey, U.S.
Occupation	Actress, producer
Years active	1971–present
Spouse(s)	Don Gummer (1978–present)

19 nominations 40 years → 0.475 nominations per year!

P( oscar nomination | Meryl Streep in the movie) = ?

P( oscar nomination )  $\approx 10 / 600 = 1.67\%$

P(Meryl Streep in the movie)  $\approx 1.85 / 600 = 0.3\%$

P(Meryl Streep in the movie | oscar nomination) =  
# nominated MS movies / 10



$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$P(\text{oscar nomination}) \approx 10 / 600 = 1.67\%$

$P(\text{Meryl Streep in the movie}) \approx 1.85 / 600 = 0.3\%$

$P(\text{Meryl Streep in the movie} \mid \text{oscar nomination}) =$   
 $0.475 / 10$



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$P(\text{oscar nomination}) \approx 10 / 600 = 1.67\%$

$P(\text{Meryl Streep in the movie}) \approx 1.85 / 600 = 0.3\%$

$P(\text{Meryl Streep in the movie} \mid \text{oscar nomination}) = 4.8\%$

$0.475 / 10$



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$P(\text{oscar nomination}) \approx 10 / 600 = 1.67\%$

$P(\text{Meryl Streep in the movie}) \approx 1.85 / 600 = 0.3\%$

$P(\text{Meryl Streep in the movie} \mid \text{oscar nomination}) = 4.8\%$

$0.475 / 10$

$P(\text{nom} \mid \text{MS}) = P(\text{MS} \mid \text{nom})P(\text{nom}) / P(\text{MS})$



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$$P(\text{oscar nomination}) \approx 10 / 600 = 1.67\%$$

$$P(\text{Meryl Streep in the movie}) \approx 1.85 / 600 = 0.3\%$$

$$P(\text{Meryl Streep in the movie} \mid \text{oscar nomination}) = 4.8\%$$

$$0.475 / 10$$

$$\begin{aligned} P(\text{nom} \mid \text{MS}) &= P(\text{MS} \mid \text{nom})P(\text{nom}) / P(\text{MS}) \\ &= 4.8\% * 1.67\% / 0.3\% \end{aligned}$$



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

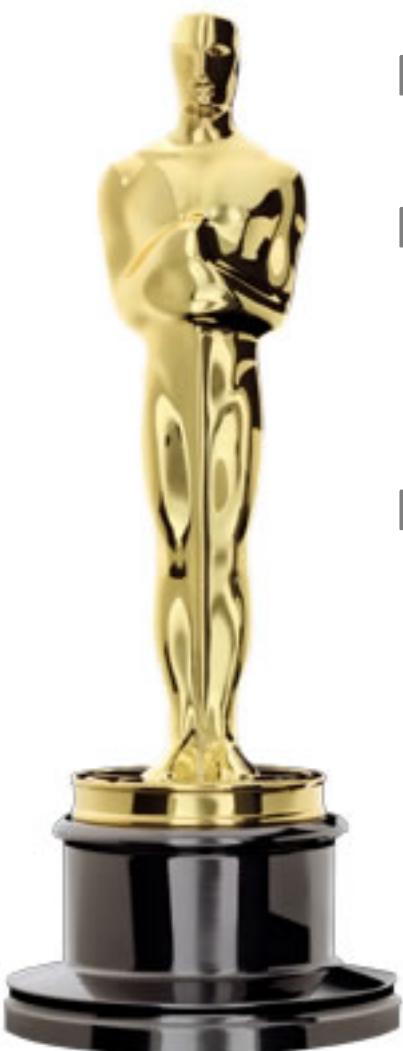
$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

$$P(\text{oscar nomination}) \approx 10 / 600 = 1.67\%$$

$$P(\text{Meryl Streep in the movie}) \approx 1.85 / 600 = 0.3\%$$

$$P(\text{Meryl Streep in the movie} \mid \text{oscar nomination}) = 4.8\%$$

$$0.475 / 10$$


$$\begin{aligned} P(\text{nom} \mid \text{MS}) &= P(\text{MS} \mid \text{nom})P(\text{nom}) / P(\text{MS}) \\ &= 4.8\% * 1.67\% / 0.3\% \\ &= 25.7\% \end{aligned}$$

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$



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= # nominated MS movies / # MS movies



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$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

= # nominated MS movies / # MS movies

= ( 0.475 nom per year) / (1.85 MS movies per year)



$$P(\text{nom} \mid \text{MS}) = P(\text{MS} \mid \text{nom})P(\text{nom}) / P(\text{MS})$$

$$= 4.8\% * 1.67\% / 0.3\%$$

$$= 25.7\%$$

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

$P(\text{oscar nomination} \mid \text{Meryl Streep in the movie}) = ?$

= # nominated MS movies / # MS movies

= ( 0.475 nom per year) / (1.85 MS movies per year)

= 0.475 / 1.85 = 25.7%

$P(\text{nom} \mid \text{MS}) = P(\text{MS} \mid \text{nom})P(\text{nom}) / P(\text{MS})$

= 4.8% \* 1.67% / 0.3%

= 25.7%



$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

Nominated  
non-Meryl movies

Meryl movies  
that are not nominated

Nominated  
movies  
10 per year

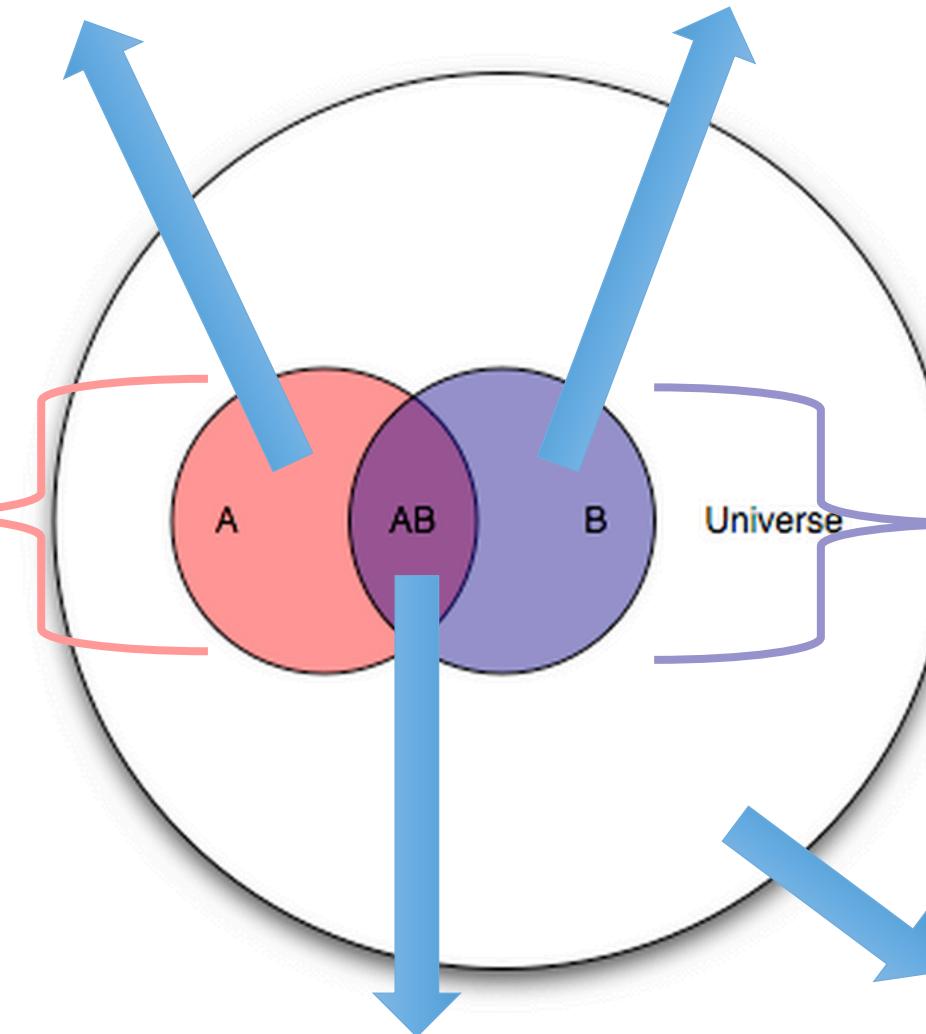


Universe

Meryl movies  
1.85 per year

Nominated Meryl movies  
0.475 per year

Non-Meryl movies  
that don't get  
nominated



Updating the state of  
knowledge

step by step

with new information



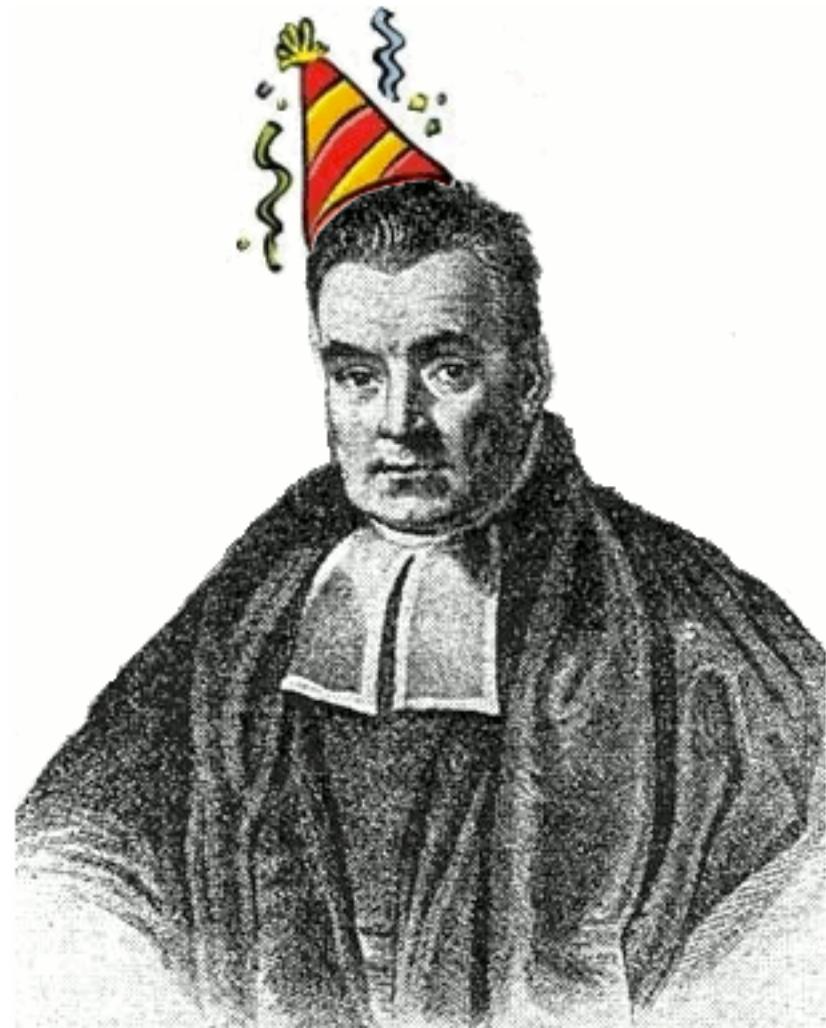
Updating the state of  
knowledge

step by step

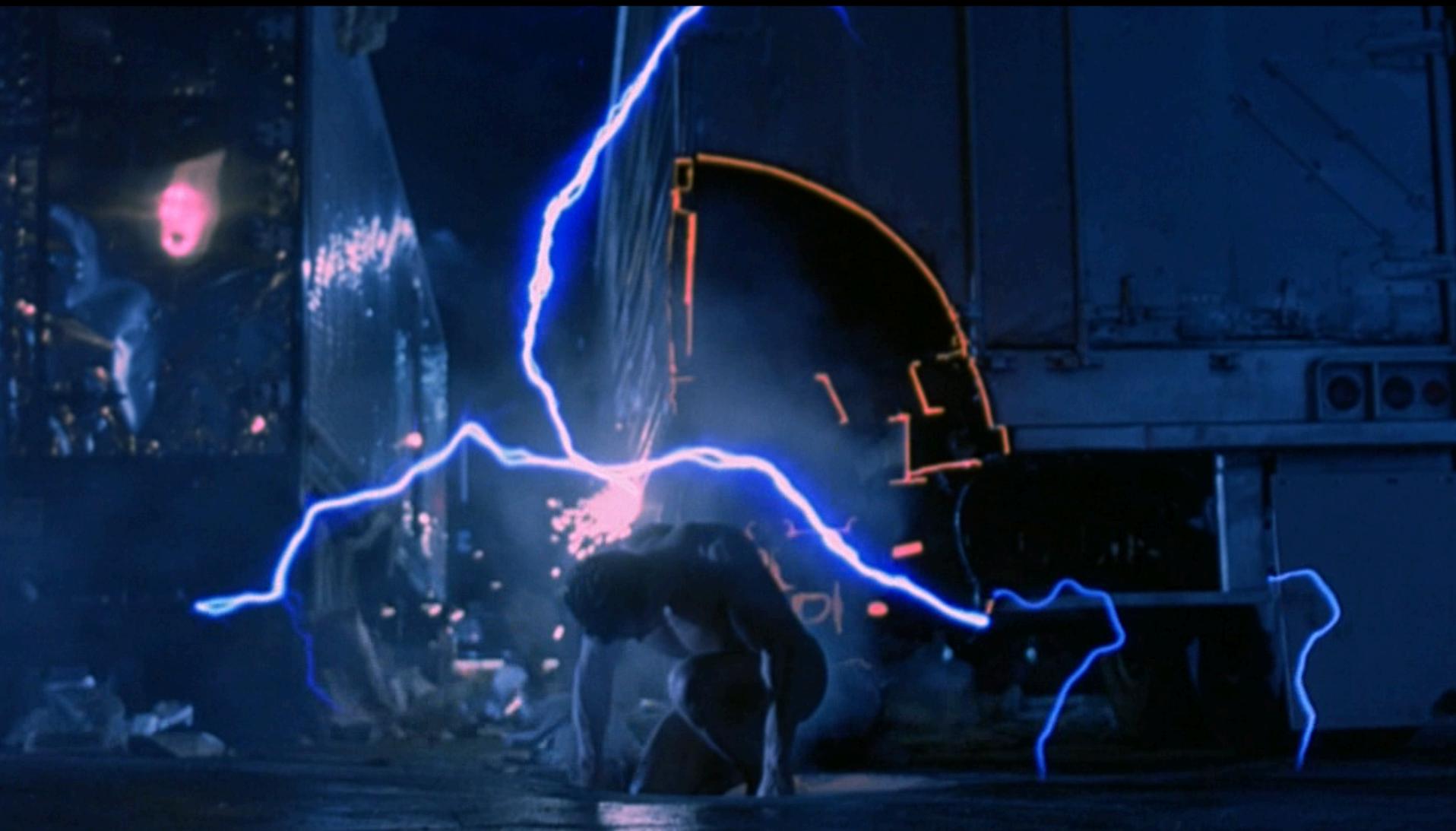
with new information

or

An Introduction to  
Time Travel







Date Apr. 16, 2015.

Time Unknown.

Date Apr. 16, 2015.

Time Unknown.

I arrived from 2055,  
in Union Square subway station.

Date Apr. 16, 2015.

Time Unknown.

I arrived from 2055,  
in Union Square subway station.

Between 9 AM and 10 AM today, a scientist will perform an experiment, starting a chain of events resulting in a black hole in NYC.



Date Apr. 16, 2015.

Time Unknown.

I arrived from 2055,  
in Union Square subway station.

Between 9 AM and 10 AM today, a scientist will perform an experiment, starting a chain of events resulting in a black hole in NYC.

I've been sent back to stop her.

Union  
Square



What time is it? Is it 9 AM?

What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

Any hour in that 24-hour window is equally likely.

What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

Any hour in that 24-hour window is equally likely.

What is my current certainty that it is 9 AM?

What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

What is my current certainty that it is 9 AM?

Any hour in that 24-hour window is equally likely.

$$P(\text{9AM}) = 1/24 = 0.0416$$

What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

What is my current certainty that it is 9 AM?

Any hour in that 24-hour window is equally likely.

$$P(\text{9AM}) = 1/24 = 0.0416$$

What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

What is my current certainty that it is 9 AM?

Any hour in that 24-hour window is equally likely.  
 $P(9AM) = 1/24 = 0.0416$

I need to gather more information.

4.16%  
Right  
Time



What time is it? Is it 9 AM?

Time travel technology is only precise enough to target a 24 hour window.

What is my current certainty that it is 9 AM?

Any hour in that 24-hour window is equally likely.  
 $P(9AM) = 1/24 = 0.0416$

I need to gather more information.

5-Train is approaching. I can see that it is full.  
Checking my databanks.....

4.16%  
Right  
Time

Checking my databanks.....Records found:

4.16%  
Right  
Time

Checking my databanks.....Records found:

Between 9 and 10 AM, 5-train is full 70% of the time

Checking my databanks.....Records found:

Between 9 and 10 AM, 5-train is full 70% of the time

Other times, it is full 20% of the time on average

Checking my databanks.....Records found:

Between 9 and 10 AM, 5-train is full 70% of the time

Other times, it is full 20% of the time on average

$$P(\text{5-train full} \mid \text{9AM}) = 0.7$$

Checking my databanks.....Records found:

Between 9 and 10 AM, 5-train is full 70% of the time

Other times, it is full 20% of the time on average

$$P(\text{5-train full} \mid \text{9AM}) = 0.7$$

My current certainty, **prior** to the new information, is  
 $P(\text{9AM}) = 0.0416$

Checking my databanks.....Records found:

Between 9 and 10 AM, 5-train is full 70% of the time

Other times, it is full 20% of the time on average

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

My current certainty, **prior** to the new information, is  
 $P(\text{9AM}) = 0.0416$

$$\begin{aligned} P(\text{5-train full}) &= P(\text{5-train full} | \text{9AM}) P(\text{9AM}) \\ &\quad + P(\text{5-train full} | \text{not 9AM}) P(\text{not 9AM}) \end{aligned}$$

Checking my databanks.....Records found:

Between 9 and 10 AM, 5-train is full 70% of the time

Other times, it is full 20% of the time on average

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

My current certainty, **prior** to the new information, is  
 $P(\text{9AM}) = 0.0416$

$$\begin{aligned} P(\text{5-train full}) &= P(\text{5-train full} | \text{9AM}) P(\text{9AM}) \\ &\quad + P(\text{5-train full} | \text{not 9AM}) P(\text{not 9AM}) \\ &= 0.7 * 0.0416 + 0.2 * (1 - 0.0416) \\ &= 0.2208 \end{aligned}$$

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

$$P(\text{5-train full}) = 0.2208$$

$$P(\text{9AM}) = 0.0416$$

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

$$P(\text{5-train full}) = 0.2208$$

$$P(\text{9AM}) = 0.0416$$

$$P(\text{9AM} | \text{5-train full}) = \frac{P(\text{5-train full} | \text{9AM}) P(\text{9AM})}{P(\text{5-train full})}$$

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

$$P(\text{5-train full}) = 0.2208$$

$$P(\text{9AM}) = 0.0416$$

updated

$$P(\text{9AM} | \text{5-train full}) = \frac{P(\text{5-train full} | \text{9AM}) \ P(\text{9AM})}{P(\text{5-train full})}$$

current

4.16%  
Right  
Time

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

$$P(\text{5-train full}) = 0.2208$$

$$P(\text{9AM}) = 0.0416$$

$$P(\text{9AM} | \text{5-train full}) = \frac{0.7 * 0.0416}{0.2208}$$

$$P(\text{5-train full} | \text{9AM}) = 0.7$$

$$P(\text{5-train full}) = 0.2208$$

$$P(\text{9AM}) = 0.0416$$

$$P(\text{9AM} | \text{5-train full}) = 0.1319$$

13.19%  
Right  
Time

My current certainty is 13.19%.  
I need to gather more information.

13.19%  
Right  
Time



13.19%  
Right  
Time

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News, live.

13.19%  
Right  
Time

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News, live.  
Checking database.....

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
**9AM-10AM, 1PM-2PM, 7PM-8PM.**

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
9AM-10AM, 1PM-2PM, 7PM-8PM.

$$P(\text{News} \mid \text{9AM}) = 1.0$$

$$P(\text{News} \mid \text{not 9AM}) = 2 / 23 = 0.087$$

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
9AM-10AM, 1PM-2PM, 7PM-8PM.

$$P(\text{News} \mid 9\text{AM}, 5\text{tf}) = 1.0$$

$$P(\text{News} \mid \text{not } 9\text{AM}, 5\text{tf}) = 2 / 23 = 0.087$$

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
9AM-10AM, 1PM-2PM, 7PM-8PM.

$$P(\text{News} \mid 9\text{AM}, 5\text{tf}) = 1.0$$

$$P(\text{News} \mid \text{not } 9\text{AM}, 5\text{tf}) = 2 / 23 = 0.087$$

$$P(9\text{AM} \mid 5\text{tf}) = 0.1319$$

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
9AM-10AM, 1PM-2PM, 7PM-8PM.

$$P(\text{News} \mid 9\text{AM}, 5\text{tf}) = 1.0$$

$$P(\text{News} \mid \text{not } 9\text{AM}, 5\text{tf}) = 2 / 23 = 0.087$$

$$P(9\text{AM} \mid 5\text{tf}) = 0.1319$$

$$\begin{aligned} P(\text{News} \mid 5\text{tf}) &= P(\text{News}, 9\text{AM} \mid 5\text{tf}) \\ &\quad + P(\text{News}, \text{not } 9\text{AM} \mid 5\text{tf}) \end{aligned}$$

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
9AM-10AM, 1PM-2PM, 7PM-8PM.

$$P(\text{News} | \text{9AM, 5tf}) = 1.0$$

$$P(\text{News} | \text{not 9AM, 5tf}) = 2 / 23 = 0.087$$

$$P(\text{9AM} | \text{5tf}) = 0.1319$$

$$\begin{aligned} P(\text{News} | \text{5tf}) &= P(\text{News} | \text{9AM, 5tf})P(\text{9AM} | \text{5tf}) \\ &\quad + P(\text{News} | \text{not 9AM, 5tf})P(\text{not 9AM} | \text{5tf}) \end{aligned}$$

My current certainty is 13.19%.  
I need to gather more information.

Train doors open. I can hear someone's radio.  
It's NPR News.

Checking database.....Records found:

NPR News is broadcast 3 times during the day:  
9AM-10AM, 1PM-2PM, 7PM-8PM.

$$P(\text{News} | \text{9AM, 5tf}) = 1.0$$

$$P(\text{News} | \text{not 9AM, 5tf}) = 2 / 23 = 0.087$$

$$P(\text{9AM} | \text{5tf}) = 0.1319$$

$$\begin{aligned} P(\text{News} | \text{5tf}) &= P(\text{News} | \text{9AM, 5tf})P(\text{9AM} | \text{5tf}) \\ &\quad + P(\text{News} | \text{not 9AM, 5tf})P(\text{not 9AM} | \text{5tf}) \\ &= 1.0 * 0.1319 + 0.087 * (1 - 0.1319) \\ &= 0.2074 \end{aligned}$$

$$P(\text{News} | \text{5tf}) = 0.2074$$

$$P(\text{News} | \text{9AM}, \text{5tf}) = P(\text{News} | \text{9AM}) = 1.0$$

$$P(\text{9AM} | \text{5tf}) = 0.1319$$

$$P(\text{News} | \text{5tf}) = 0.2074$$

$$P(\text{News} | \text{9AM}, \text{5tf}) = P(\text{News} | \text{9AM}) = 1.0$$

$$P(\text{9AM} | \text{5tf}) = 0.1319$$

$$P(\text{9AM} | \text{News}, \text{5tf}) = \frac{P(\text{News} | \text{9AM}, \text{5tf}) P(\text{9AM} | \text{5tf})}{P(\text{News} | \text{5tf})}$$

$$P(\text{News} | \text{5tf}) = 0.2074$$

$$P(\text{News} | \text{9AM}, \text{5tf}) = P(\text{News} | \text{9AM}) = 1.0$$

$$P(\text{9AM} | \text{5tf}) = 0.1319$$

$$P(\text{9AM} | \text{News, 5tf}) = \frac{1.0 * 0.1319}{0.2074}$$

$$P(\text{News} | \text{5tf}) = 0.2074$$

$$P(\text{News} | \text{9AM}, \text{5tf}) = P(\text{News} | \text{9AM}) = 1.0$$

$$P(\text{9AM} | \text{5tf}) = 0.1319$$

$$P(\text{9AM} | \text{News}, \text{5tf}) = 0.6359$$

63.59%  
Right  
Time

My current certainty is 63.59%.  
I need to *gather* more information.

63.59%  
Right  
Time

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"

63.59%  
Right  
Time



My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

63.59%  
Right  
Time

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."  
Loading human interactions model.....

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

Loading human interactions model.....

$P(\text{"Nine"} \mid \text{9AM}) = 0.96$  (watch may be broken, etc.)

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

Loading human interactions model.....

$$P(\text{"Nine"} \mid \text{9AM}) = 0.96 \quad (\text{watch may be broken, etc.})$$

$$P(\text{"Nine"} \mid \text{not 9AM}) = 1/23 = 0.043 \quad (9 \text{ PM} \rightarrow \text{"Nine"})$$

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

Loading human interactions model.....

$P(\text{"Nine"} | \text{9AM, N, 5tf}) = 0.96$  (watch may be broken, etc.)

$P(\text{"Nine"} | \text{not 9AM, N, 5tf}) = 1/23 = 0.043$  (9 PM -> "Nine")

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

Loading human interactions model.....

$P(\text{"Nine"} | \text{9AM, N, 5tf}) = 0.96$  (watch may be broken, etc.)

$P(\text{"Nine"} | \text{not 9AM, N, 5tf}) = 1/23 = 0.043$  (9 PM -> "Nine")

$P(\text{9AM} | \text{N, 5tf}) = 0.6359$

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

Loading human interactions model.....

$$P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf}) = 0.96 \text{ (watch may be broken, etc.)}$$
$$P(\text{"Nine"} | \text{not 9AM}, \text{N}, \text{5tf}) = 1/23 = 0.043 \text{ (9 PM -> "Nine")}$$

$$P(\text{9AM} | \text{N}, \text{5tf}) = 0.6359$$

$$P(\text{"Nine"} | \text{N}, \text{5tf}) = P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf})P(\text{9AM} | \text{N}, \text{5tf}) + P(\text{"Nine"} | \text{not 9AM}, \text{N}, \text{5tf})P(\text{not 9AM} | \text{N}, \text{5tf})$$

My current certainty is 63.59%.  
I need to gather more information.

I'll ask this person. "What time is it?"  
He says "It's nine."

Loading human interactions model.....

$$P(\text{"Nine"} | \text{9AM, N, 5tf}) = 0.96 \text{ (watch may be broken, etc.)}$$
$$P(\text{"Nine"} | \text{not 9AM, N, 5tf}) = 1/23 = 0.043 \text{ (9 PM -> "Nine")}$$

$$P(\text{9AM} | \text{N, 5tf}) = 0.6359$$

$$\begin{aligned} P(\text{"Nine"} | \text{N, 5tf}) &= P(\text{"Nine"} | \text{9AM, N, 5tf})P(\text{9AM} | \text{N, 5tf}) \\ &\quad + P(\text{"Nine"} | \text{not 9AM, N, 5tf})P(\text{not 9AM} | \text{N, 5tf}) \\ &= 0.96 * 0.6359 + 0.043 * (1 - 0.6359) \\ &= 0.6261 \end{aligned}$$

$$P(\text{"Nine"} | \text{N}, \text{5tf}) = 0.6261$$

$$P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf}) = P(\text{"Nine"} | \text{9AM}) = 0.96$$

$$P(\text{9AM} | \text{N}, \text{5tf}) = 0.6359$$

$$P(\text{"Nine"} | \text{N}, \text{5tf}) = 0.6261$$

$$P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf}) = P(\text{"Nine"} | \text{9AM}) = 0.96$$

$$P(\text{9AM} | \text{N}, \text{5tf}) = 0.6359$$

$$P(\text{9AM} | \text{"Nine"}, \text{N}, \text{5tf}) = \frac{P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf}) P(\text{9AM} | \text{N}, \text{5tf})}{P(\text{"Nine"} | \text{N}, \text{5tf})}$$

63.59%  
Right  
Time

$$P(\text{"Nine"} | \text{N}, \text{5tf}) = 0.6261$$

$$P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf}) = P(\text{"Nine"} | \text{9AM}) = 0.96$$

$$P(\text{9AM} | \text{N}, \text{5tf}) = 0.6359$$

$$P(\text{9AM} | \text{"Nine"}, \text{N}, \text{5tf}) = \frac{0.96 * 0.6359}{0.6261}$$

$$P(\text{"Nine"} | \text{N}, \text{5tf}) = 0.6261$$

$$P(\text{"Nine"} | \text{9AM}, \text{N}, \text{5tf}) = P(\text{"Nine"} | \text{9AM}) = 0.96$$

$$P(\text{9AM} | \text{N}, \text{5tf}) = 0.6359$$

$$P(\text{9AM} | \text{"Nine"}, \text{N}, \text{5tf}) = 0.975$$

97.5%  
Right  
Time

My latest posterior is 97.5%.

97.5%  
Right  
Time

My latest posterior is 97.5%.

I am now sufficiently certain that I arrived at the right time.

97.5%  
Right  
Time



97.5%  
Right  
Time

My latest posterior is 97.5%.

I am now sufficiently certain that I arrived at the right time.

Time to kill a scientist.



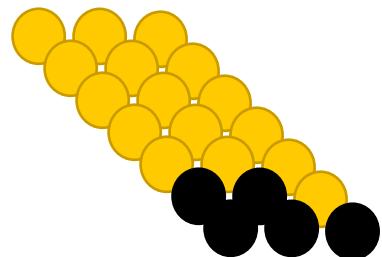
Dude, you  
have a  
problem



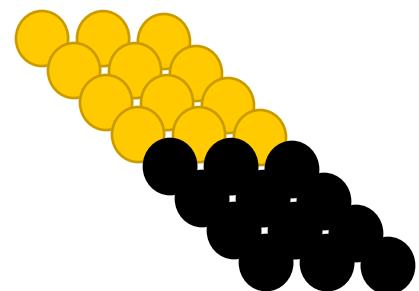
## The Cookie Problem



Bowl 1



Bowl 2









Which  
Bowl?



Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

$H_2$  : It is **not** 9 AM

Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

$H_2$  : It is **not** 9 AM

At first,

$P(H_1) = P(9AM) = 4.16\%$

$P(H_2) = P(\text{not } 9AM) = 95.83\%$

Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

$H_2$  : It is **not** 9 AM

At first,

$$P(H_1) = P(9\text{AM}) = 4.16\%$$

$$P(H_2) = P(\text{not } 9\text{AM}) = 95.84\%$$



Updates with new information

Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

$H_2$  : It is **not** 9 AM

At first,

$$P(H_1) = P(9\text{AM}) = 4.16\%$$

$$P(H_2) = P(\text{not } 9\text{AM}) = 95.84\%$$



Updates with new information

In the end,

$$P(H_1) = P(9\text{AM} \mid \text{"Nine"}, N, 5\text{tf}) = 97.5\%$$

$$P(H_2) = P(\text{not } 9\text{AM} \mid \text{"Nine"}, N, 5\text{tf}) = 2.5\%$$

Cookie problem also has two hypotheses

$H_1$  : It is Bowl 1

$H_2$  : It is Bowl 2



Cookie problem also has two hypotheses

$H_1$  : It is Bowl 1

$H_2$  : It is Bowl 2



At first,

$$P(H_1) = P(\text{Bowl 1}) = 50\%$$

$$P(H_2) = P(\text{Bowl 2}) = 50\%$$

Cookie problem also has two hypotheses



$H_1$  : It is Bowl 1

$H_2$  : It is Bowl 2

At first,

$$P(H_1) = P(\text{Bowl 1}) = 50\%$$

$$P(H_2) = P(\text{Bowl 2}) = 50\%$$



Update with one cookie information: **Vanilla**

$$P(\text{Bowl 1} \mid \text{Vanilla}) = ?$$

Cookie problem also has two hypotheses



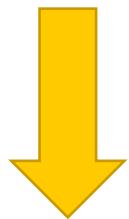
$H_1$  : It is Bowl 1

$H_2$  : It is Bowl 2

At first,

$$P(H_1) = P(\text{Bowl 1}) = 50\%$$

$$P(H_2) = P(\text{Bowl 2}) = 50\%$$



Update with one cookie information: **Vanilla**

$$P(\text{Bowl 1} \mid \text{Vanilla}) = ?$$

$$P(\text{Bowl 2} \mid \text{Vanilla}) = 1 - P(\text{Bowl 1} \mid \text{Vanilla}) = ?$$

Prior:

$$P(\text{Bowl 1}) = 50\%$$

50.00%  
Bowl 1



Prior:

$$P(\text{Bowl 1}) = 50\%$$

50.00%  
Bowl 1



Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = \# \text{ vanilla} / \# \text{ all bowl 1}$$

Prior:

$$P(\text{Bowl 1}) = 50\%$$

50.00%  
Bowl 1

Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 30 / 40 = 0.75$$



Prior:

$$P(\text{Bowl 1}) = 50\%$$

$$P(\text{Bowl 2}) = 50\%$$

Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 30 / 40 = 0.75$$

$$P(\text{Vanilla} \mid \text{Bowl 2}) = 20 / 40 = 0.50$$



Prior:

$$P(\text{Bowl 1}) = 50\%$$

$$P(\text{Bowl 2}) = 50\%$$



Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 30 / 40 = 0.75$$

$$P(\text{Vanilla} \mid \text{Bowl 2}) = 20 / 40 = 0.50$$

Evidence:

$$\begin{aligned} P(\text{Vanilla}) &= P(\text{Vanilla} \mid \text{Bowl 1})P(\text{Bowl 1}) \\ &\quad + P(\text{Vanilla} \mid \text{Bowl 2})P(\text{Bowl 2}) \end{aligned}$$

Prior:

$$P(\text{Bowl 1}) = 50\%$$

$$P(\text{Bowl 2}) = 50\%$$



Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 30 / 40 = 0.75$$

$$P(\text{Vanilla} \mid \text{Bowl 2}) = 20 / 40 = 0.50$$

Evidence:

$$\begin{aligned} P(\text{Vanilla}) &= P(\text{Vanilla} \mid \text{Bowl 1})P(\text{Bowl 1}) \\ &\quad + P(\text{Vanilla} \mid \text{Bowl 2})P(\text{Bowl 2}) \\ &= 0.75 * 0.50 + 0.50 * 0.50 \\ &= 0.625 \end{aligned}$$

$$P(\text{Bowl 1}) = 0.50$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.75$$

$$P(\text{Vanilla}) = 0.625$$



50.00%  
Bowl 1

$$P(\text{Bowl 1}) = 0.50$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.75$$

$$P(\text{Vanilla}) = 0.625$$

50.00%  
Bowl 1

$$P(\text{Bowl 1} \mid \text{Vanilla}) = \frac{P(\text{Vanilla} \mid \text{Bowl 1}) P(\text{Bowl 1})}{P(\text{Vanilla})}$$

$$P(\text{Bowl 1}) = 0.50$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.75$$

$$P(\text{Vanilla}) = 0.625$$



$$P(\text{Bowl 1} \mid \text{Vanilla}) = \frac{0.75 * 0.50}{0.625}$$

$$P(\text{Bowl 1}) = 0.50$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.75$$

$$P(\text{Vanilla}) = 0.625$$



$$P(\text{Bowl 1} \mid \text{Vanilla}) = 0.6$$

$$P(\text{Bowl 1}) = 0.50$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.75$$

$$P(\text{Vanilla}) = 0.625$$



$$P(\text{Bowl 1} \mid \text{Vanilla}) = 0.6$$

$$P(\text{Bowl 2} \mid \text{Vanilla}) = 1 - 0.6 = 0.4$$

$$P(\text{Bowl 1}) = 0.50$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.75$$

$$P(\text{Vanilla}) = 0.625$$



$$P(\text{Bowl 1} \mid \text{Vanilla}) = 0.6$$

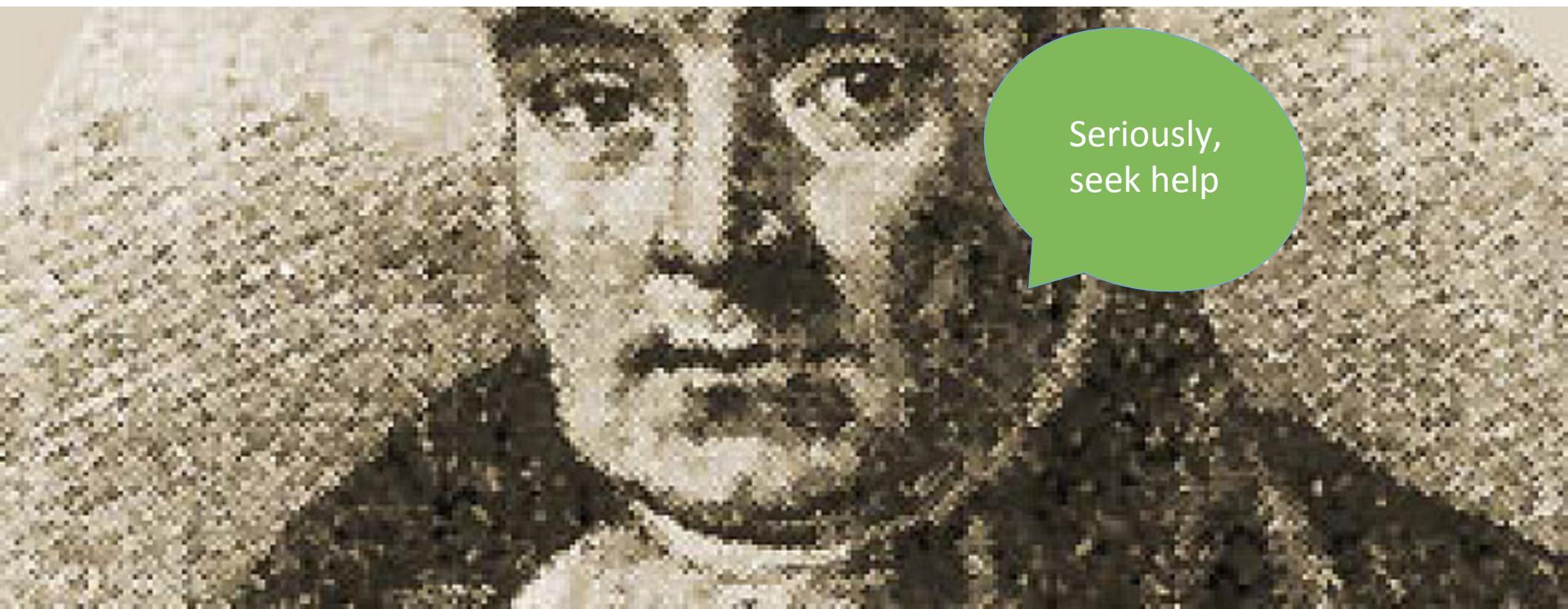
$$P(\text{Bowl 2} \mid \text{Vanilla}) = 0.4$$

I can get more information by eating another cookie!



## Update 2

(An excuse to eat more cookies)



Seriously,  
seek help

Prior:

$$P(\text{Bowl 1}) = 0.6$$

60.00%  
Bowl 1



Prior:

$$P(\text{Bowl 1}) = 0.6$$



Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 29 / 39 = 0.7436$$

Prior:

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Bowl 2}) = 0.4$$



Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 29 / 39 = 0.7436$$

$$P(\text{Vanilla} \mid \text{Bowl 2}) = 19 / 39 = 0.4872$$

Prior:

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Bowl 2}) = 0.4$$



Likelihood:

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 29 / 39 = 0.7436$$

$$P(\text{Vanilla} \mid \text{Bowl 2}) = 19 / 39 = 0.4872$$

Evidence:

$$\begin{aligned} P(\text{Vanilla}) &= P(\text{Vanilla} \mid \text{Bowl 1})P(\text{Bowl 1}) \\ &\quad + P(\text{Vanilla} \mid \text{Bowl 2})P(\text{Bowl 2}) \\ &= 0.7436 * 0.6 + 0.4872 * 0.4 \\ &= 0.641 \end{aligned}$$

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.7436$$

$$P(\text{Vanilla}) = 0.641$$



60.00%  
Bowl 1

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.7436$$

$$P(\text{Vanilla}) = 0.641$$

60.00%  
Bowl 1

$$P(\text{Bowl 1} \mid \text{Vanilla}) = \frac{P(\text{Vanilla} \mid \text{Bowl 1}) P(\text{Bowl 1})}{P(\text{Vanilla})}$$

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.7436$$

$$P(\text{Vanilla}) = 0.641$$

60.00%  
Bowl 1

$$P(\text{Bowl 1} \mid \text{Vanilla}) = \frac{0.7436 * 0.6}{0.641}$$

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.7436$$

$$P(\text{Vanilla}) = 0.641$$



$$P(\text{Bowl 1} \mid \text{Vanilla}) = 0.696$$

$$P(\text{Bowl 1}) = 0.6$$

$$P(\text{Vanilla} \mid \text{Bowl 1}) = 0.7436$$

$$P(\text{Vanilla}) = 0.641$$



$$P(\text{Bowl 1} \mid \text{Vanilla}) = 0.696$$

$$P(\text{Bowl 2} \mid \text{Vanilla}) = 0.304$$



69.60%  
Bowl 1

## Update 3 (MOAR COOKIEEEEES)



Prior:

$$P(\text{Bowl 1}) = 0.696$$

$$P(\text{Bowl 2}) = 0.304$$



69.60%  
Bowl 1

Likelihood:

$$P(\text{Chocolate} \mid \text{Bowl 1}) = 10 / 38 = 0.2632$$

$$P(\text{Chocolate} \mid \text{Bowl 2}) = 20 / 38 = 0.5263$$

Evidence:

$$\begin{aligned} P(\text{Chocolate}) &= P(\text{Chocolate} \mid \text{Bowl 1})P(\text{Bowl 1}) \\ &\quad + P(\text{Chocolate} \mid \text{Bowl 2})P(\text{Bowl 2}) \\ &= 0.2632 * 0.696 + 0.5263 * 0.304 \\ &= 0.343 \end{aligned}$$

$$P(\text{Bowl 1}) = 0.696$$

$$P(\text{Chocolate} \mid \text{Bowl 1}) = 0.2632$$

$$P(\text{Chocolate}) = 0.343$$



$$P(\text{Bowl 1} \mid \text{Chocolate}) = \frac{P(\text{Chocolate} \mid \text{Bowl 1}) P(\text{Bowl 1})}{P(\text{Chocolate})}$$

$$P(\text{Bowl 1}) = 0.696$$

$$P(\text{Chocolate} \mid \text{Bowl 1}) = 0.2632$$

$$P(\text{Chocolate}) = 0.343$$

69.60%  
Bowl 1

$$P(\text{Bowl 1} \mid \text{Chocolate}) = \frac{0.2632 * 0.696}{0.343}$$

$$P(\text{Bowl 1}) = 0.696$$

$$P(\text{Chocolate} \mid \text{Bowl 1}) = 0.2632$$

$$P(\text{Chocolate}) = 0.343$$



53.38%  
Bowl 1

$$P(\text{Bowl 1} \mid \text{Chocolate}) = 0.5338$$

$$P(\text{Bowl 1}) = 0.696$$

$$P(\text{Chocolate} \mid \text{Bowl 1}) = 0.2632$$

$$P(\text{Chocolate}) = 0.343$$



53.38%  
Bowl 1

$$P(\text{Bowl 1} \mid \text{Chocolate}) = 0.5338$$

$$P(\text{Bowl 2} \mid \text{Chocolate}) = 0.4662$$

$$P(\text{Bowl 1}) = 0.696$$

$$P(\text{Chocolate} \mid \text{Bowl 1}) = 0.2632$$

$$P(\text{Chocolate}) = 0.343$$



$$P(\text{Bowl 1} \mid \text{Chocolate}) = 0.5338$$

$$P(\text{Bowl 2} \mid \text{Chocolate}) = 0.4662$$

After eating Vanilla, Vanilla, Chocolate,

I am **53.38%** certain that this is Bowl 1.

(So basically I have no idea, I'll have to eat all cookies)

# The Locomotive Problem

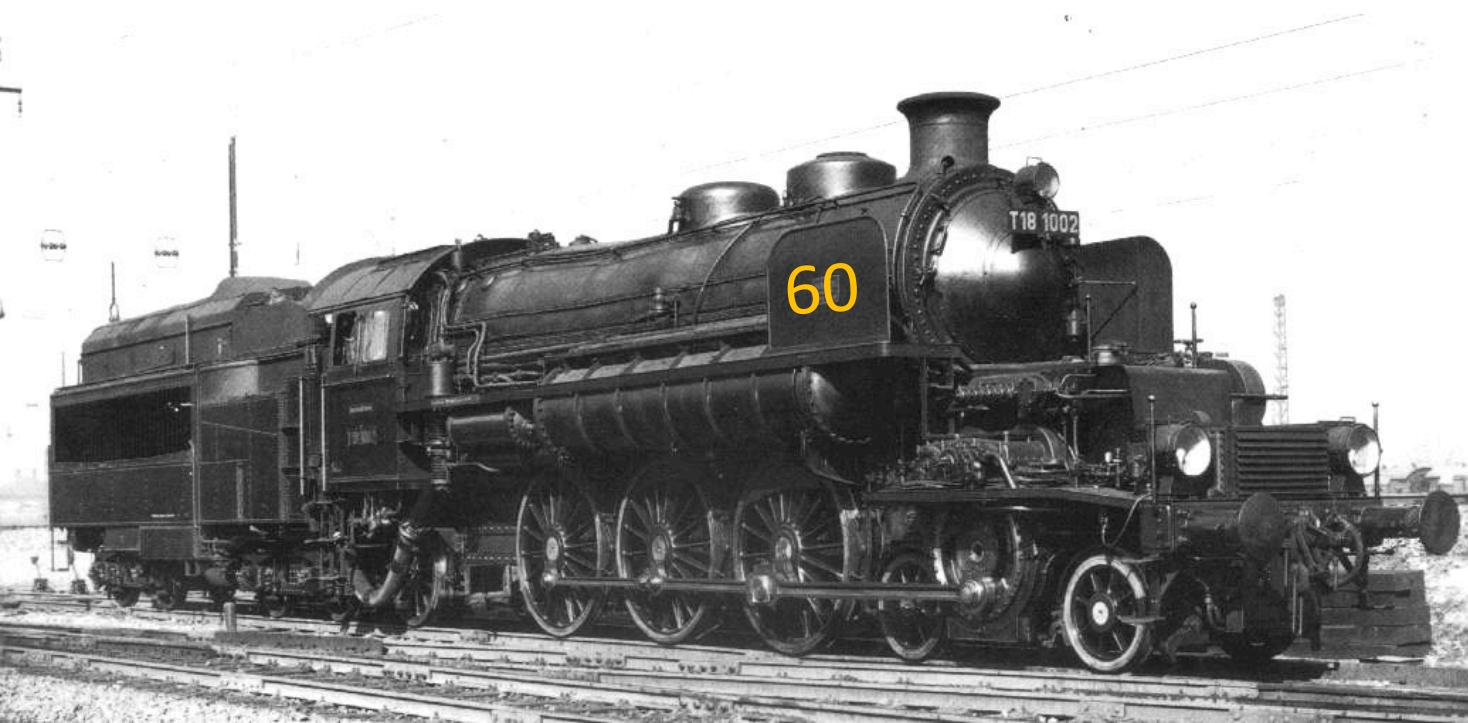
Choo choo,  
baby



A railroad numbers its locomotives in order 1.....N.

One day you see a locomotive with the number 60.

Estimate how many locomotives the railroad has.



$H_1$  : There is 1 train

$H_2$  : There are 2 trains

$H_3$  : There are 3 trains

$H_4$  : There are 4 trains

.

.

.

$H_{1000}$  : There are 1000 trains



$H_1$  : There is 1 train 0.1%

$H_2$  : There are 2 trains 0.1%

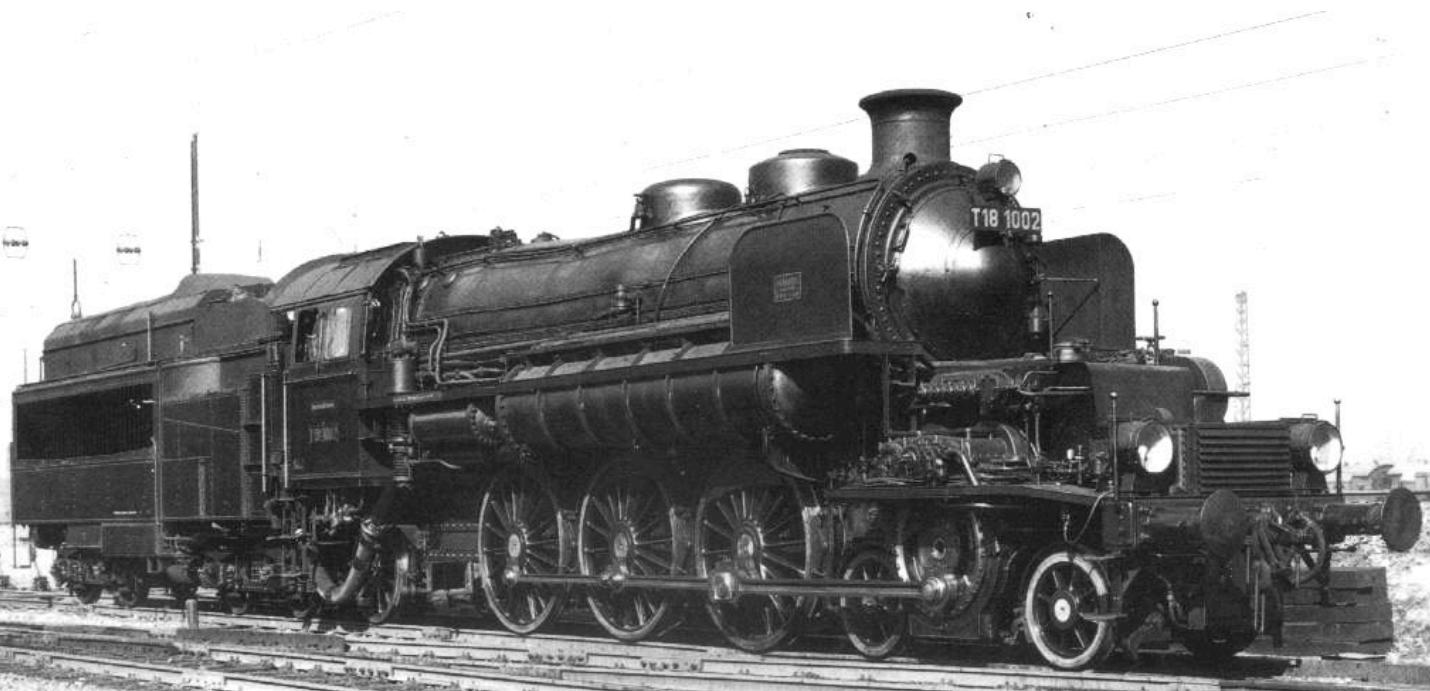
$H_3$  : There are 3 trains 0.1%

...

$H_{200}$  : There are 200 trains 0.1%

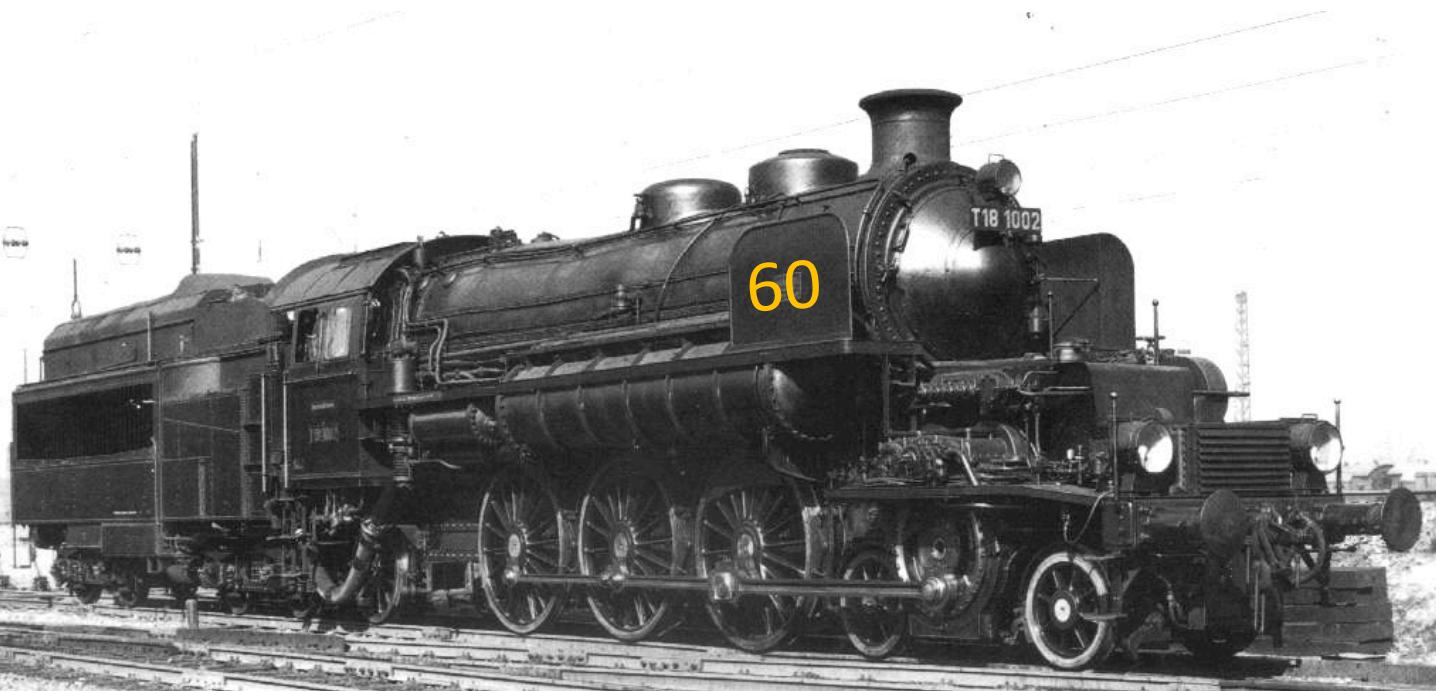
...

$H_{1000}$  : There are 1000 trains 0.1%



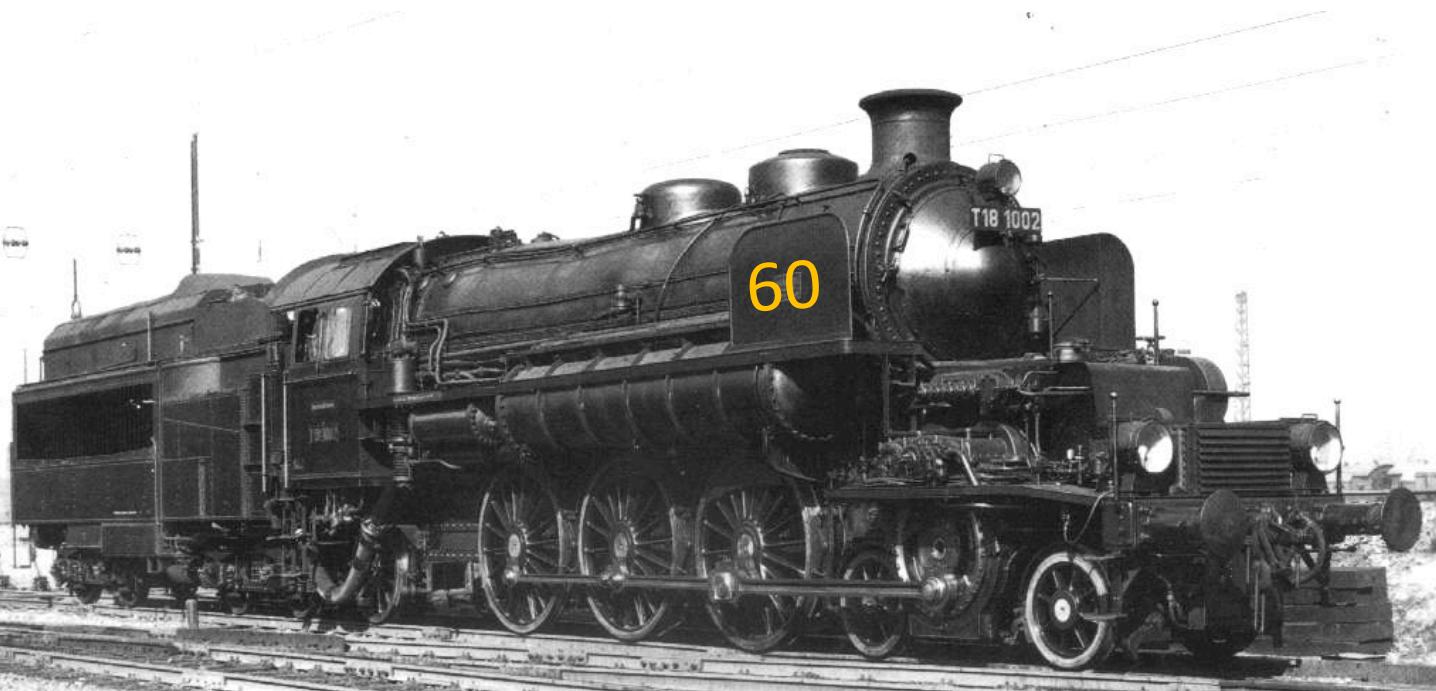
$H_1$ : There is 1 train	0.1%
$H_2$ : There are 2 trains	0.1%
$H_3$ : There are 3 trains	0.1%
...	
$H_{200}$ : There are 200 trains	0.1%
...	
$H_{1000}$ : There are 1000 trains	0.1%

Update



$H_1$ : There is 1 train	0.1%	0%
$H_2$ : There are 2 trains	0.1%	0%
$H_3$ : There are 3 trains	0.1%	0%
...		
$H_{200}$ : There are 200 trains	0.1%	>0.1%
...		
$H_{1000}$ : There are 1000 trains	0.1%	>0.1%

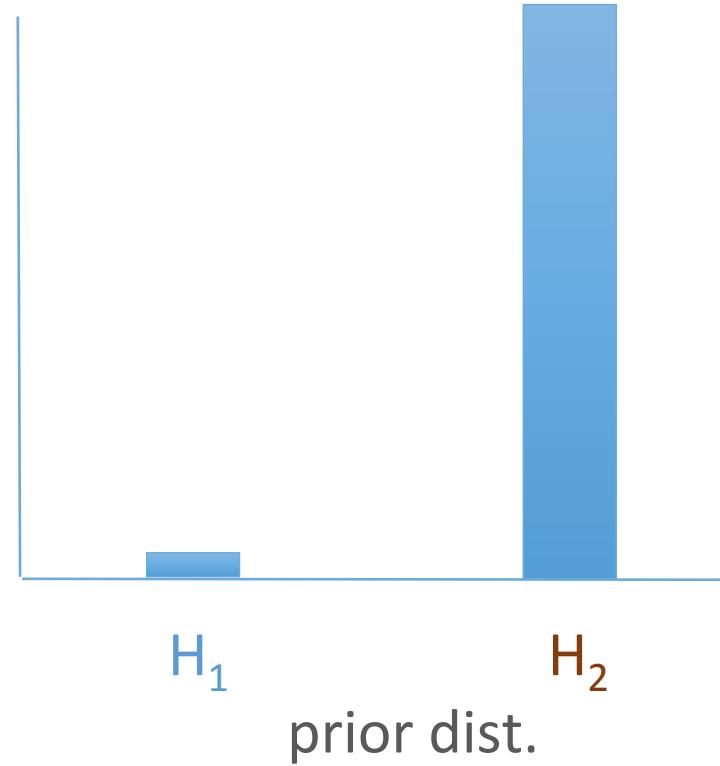
Update



Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

$H_2$  : It is **not** 9 AM



At first,

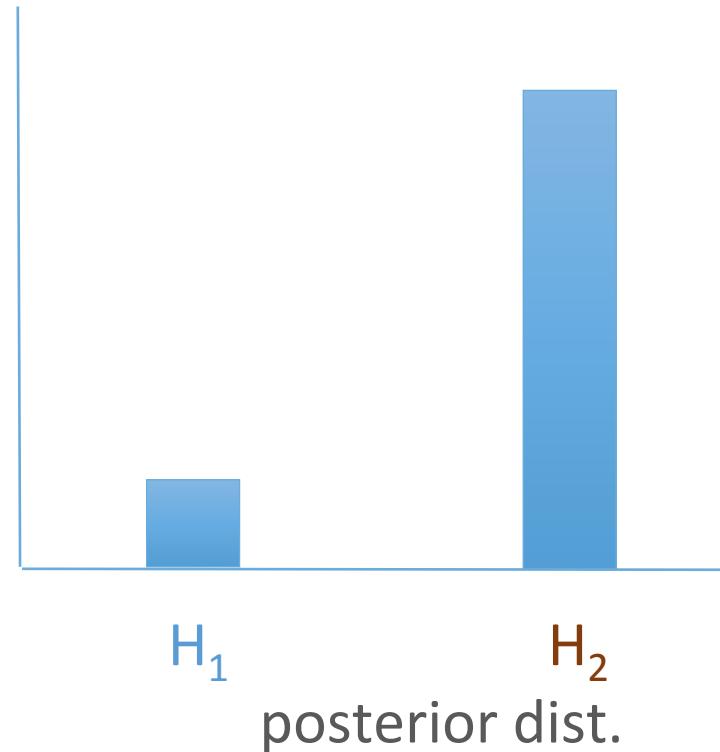
$$P(H_1) = P(9\text{AM}) = 4.16\%$$

$$P(H_2) = P(\text{not } 9\text{AM}) = 95.84\%$$

Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

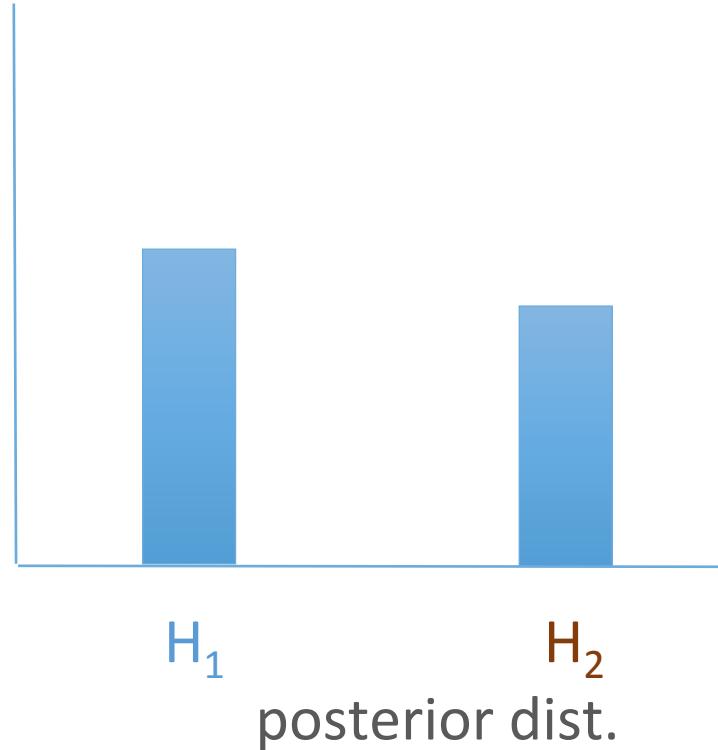
$H_2$  : It is **not** 9 AM



Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

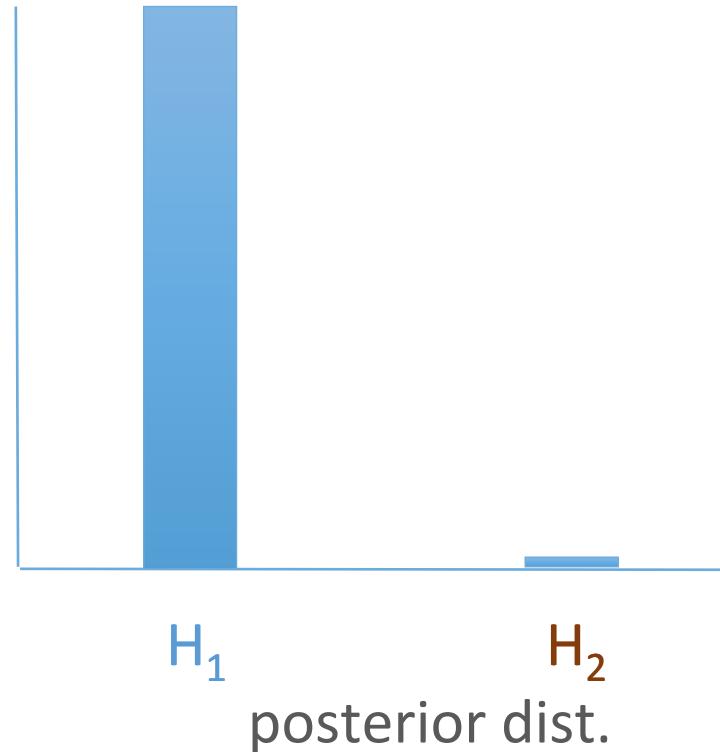
$H_2$  : It is **not** 9 AM



Our time traveler had two hypotheses

$H_1$  : It is 9 AM (9 to 10)

$H_2$  : It is **not** 9 AM



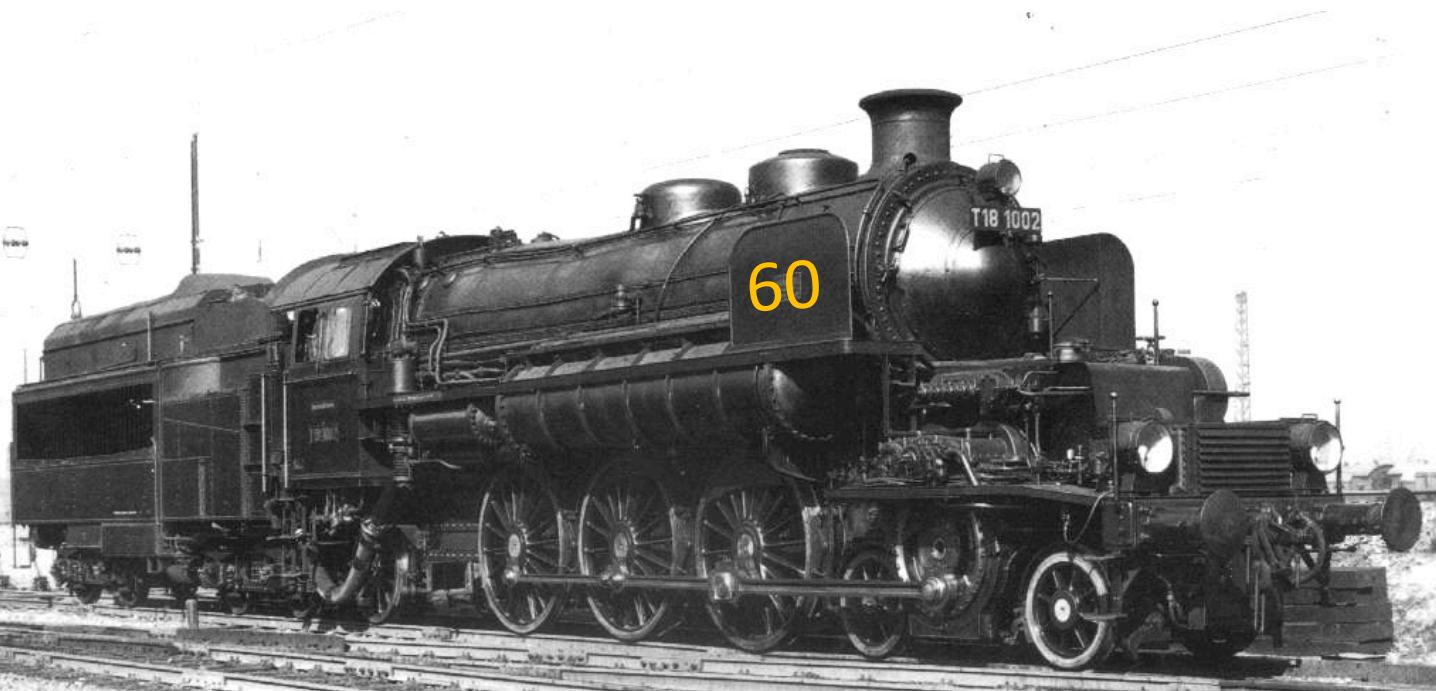
In the end,

$$P(H_1) = P(\text{ 9AM} \mid \text{"Nine", N, 5tf}) = 97.5\%$$

$$P(H_2) = P(\text{not 9AM} \mid \text{"Nine", N, 5tf}) = 2.5\%$$

$H_1$ : There is 1 train	0.1%	0%
$H_2$ : There are 2 trains	0.1%	0%
$H_3$ : There are 3 trains	0.1%	0%
...		
$H_{200}$ : There are 200 trains	0.1%	>0.1%
...		
$H_{1000}$ : There are 1000 trains	0.1%	>0.1%

Update



$H_1$  : There is 1 train 0.1%

$H_2$  : There are 2 trains 0.1%

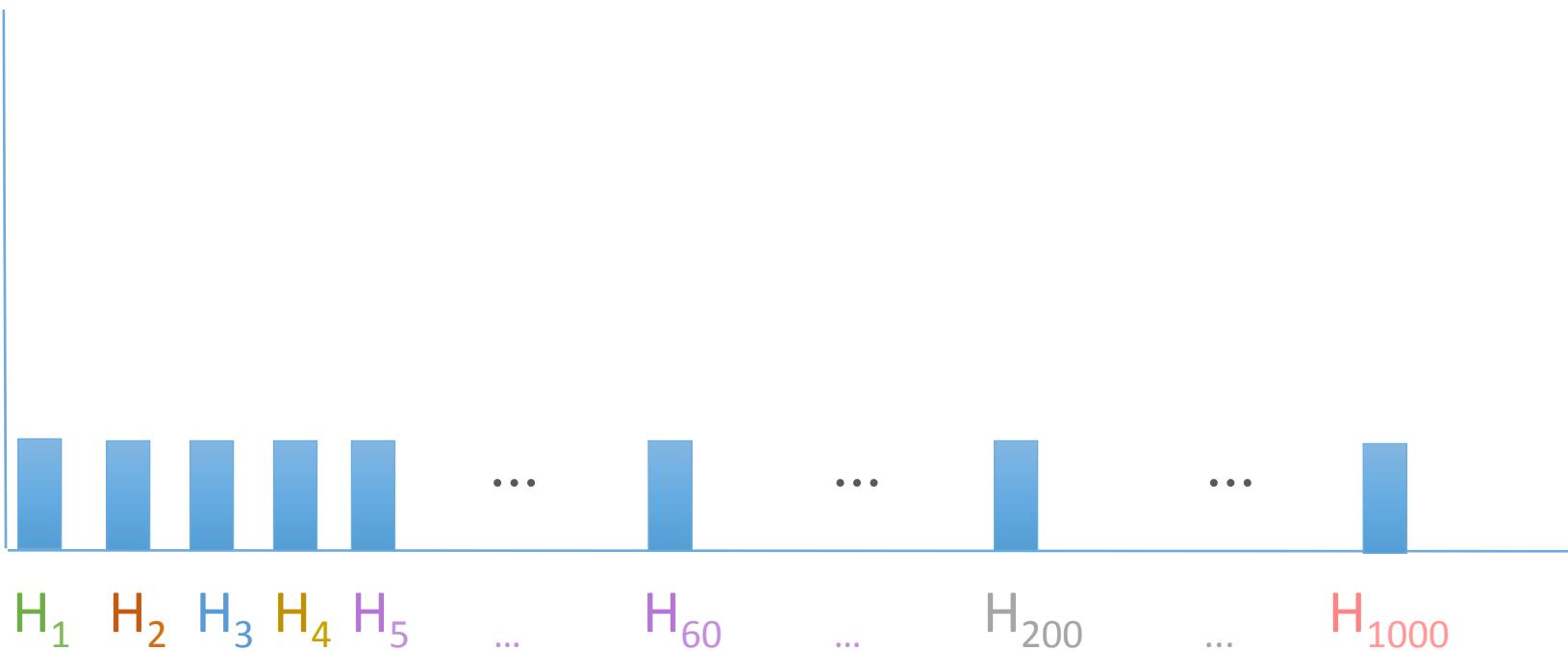
$H_3$  : There are 3 trains 0.1%

...

$H_{200}$  : There are 200 trains 0.1%

...

$H_{1000}$  : There are 1000 trains 0.1%



$H_1$ : There is 1 train	0.1%	0%
$H_2$ : There are 2 trains	0.1%	0%
$H_3$ : There are 3 trains	0.1%	0%
...		
$H_{200}$ : There are 200 trains	0.1%	>0.1%
...		
$H_{1000}$ : There are 1000 trains	0.1%	>0.1%

