PROB 140

Probability for Data Science

Fall 2021

WEEK 5 STUDY GUIDE

The Big Picture

The material covered this week is a workout in conditioning and will help you with confidence in using conditioning in the exam. The first topic is finding probabilities and expectations by conditioning, and the next is the examination of a random process indexed by time.

- Conditioning is a great way of finding expectations, just as it is for finding probabilities.
- In many situations involving i.i.d. trials, there is a recursive structure that can be used to simplify calculations.
- A *stochastic process* is a random process indexed by time. A Markov chain is a stochastic process with a particular dependence structure that allows it to be used as a simple model in many settings.
- Markov chains run for a long time have very interesting and useful properties.

Week At a Glance

Mon 9/20	Tue 9/21	Wed 9/22	Thu 9/23	Fri 9/24
	Instructor's Session		Instructor's Session	
		GSIs' Sessions		GSI's Sessions
HW 4 Party 12-2PM **HW 4 Due** HW 5 (Due Mon 9/27)				
Lab 2B Due Lab 3 (Due Mon 9/27)				Lab 3 Party 3-6PM
Skim Ch 9	Read Ch 9	Read Sec 10.1	Skim Sec 10.1-10.3	Read Ch 10

Reading, Practice, and Live Sessions

Sections	Topic	Live Sessions: Prof. Sahai	Live Sessions: GSIs	Recommended Practice
Ch 9	**Expectation by conditioning** - 9.1 is the old multiplication rule combined with recursion, to find probabilities quickly - 9.2 shows how to find expectation by conditioning, building on the familiar calculation of finding an overall average as a weighted average of group averages - 9.3 has examples in the context of i.i.d. Bernoulli trials	Tuesday 9/21 - Probabilities and expectation by conditioning and recursion	Wednesday 9/22 - Ch 9 Ex 6, 2 - An example to get started with lab	Ch 9 All exercises not covered in section.
Ch 10	**Markov chains** - 10.1 introduces terminology, notation, and basics, along with a computational approach to the long run - 10.2 narrows down the type of chain we'll be studying, but even the narrowed-down group is pretty large - 10.3 takes a more theoretical approach to the long run - 10.4 has examples and applications	Thursday 9/23 - Introduction to Markov chains - Long run behavior	Friday 9/24 - Ch 11 Ex 1, 2, 3b	Ch 11 - Ex 4 - Kontantopolous Ex 21, 25