ENM 540: Data-driven modeling and probabilistic scientific computing

Lecture #2: Probability and Statistics primer

Paris Perdikaris
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UNIVERSITY *of* PENNSYLVANIA

Course TA and Piazza page

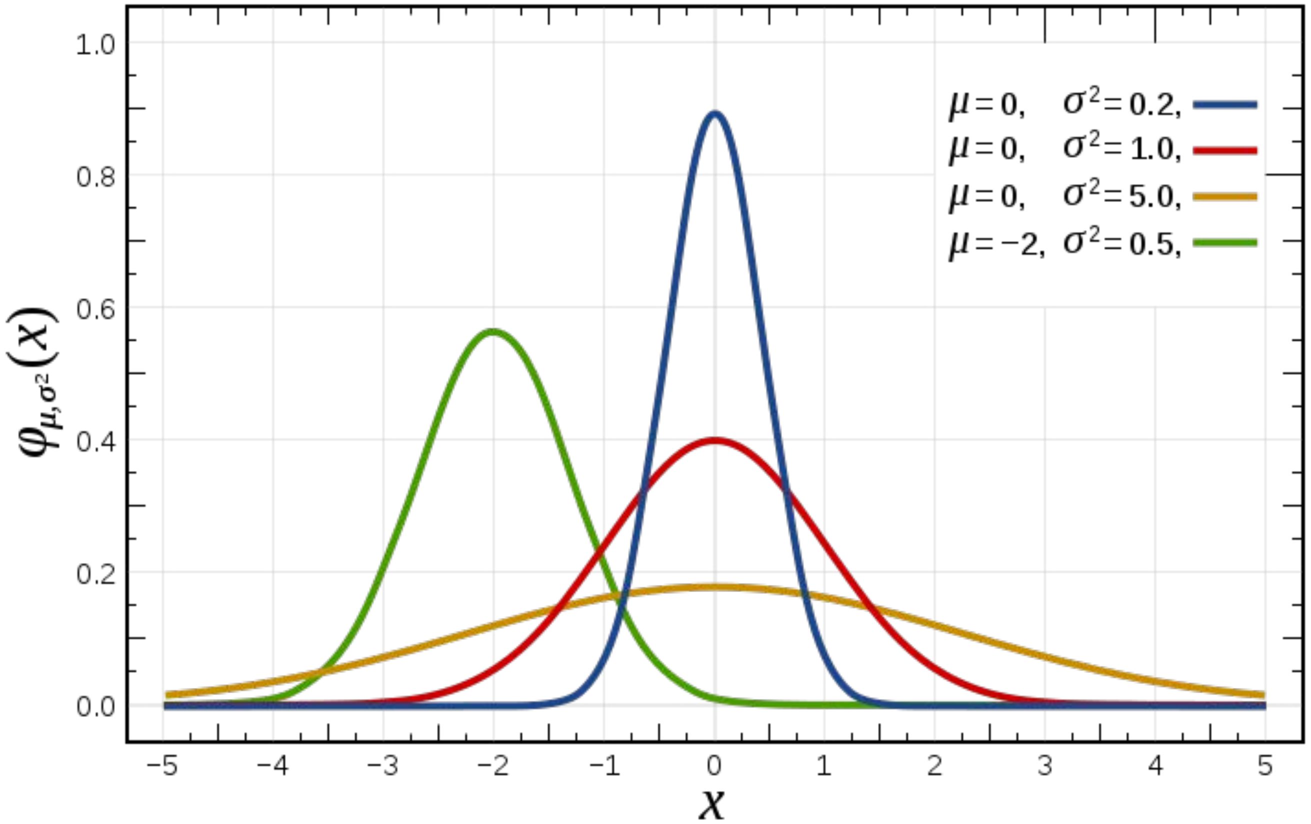
Name: Chenchen Hu

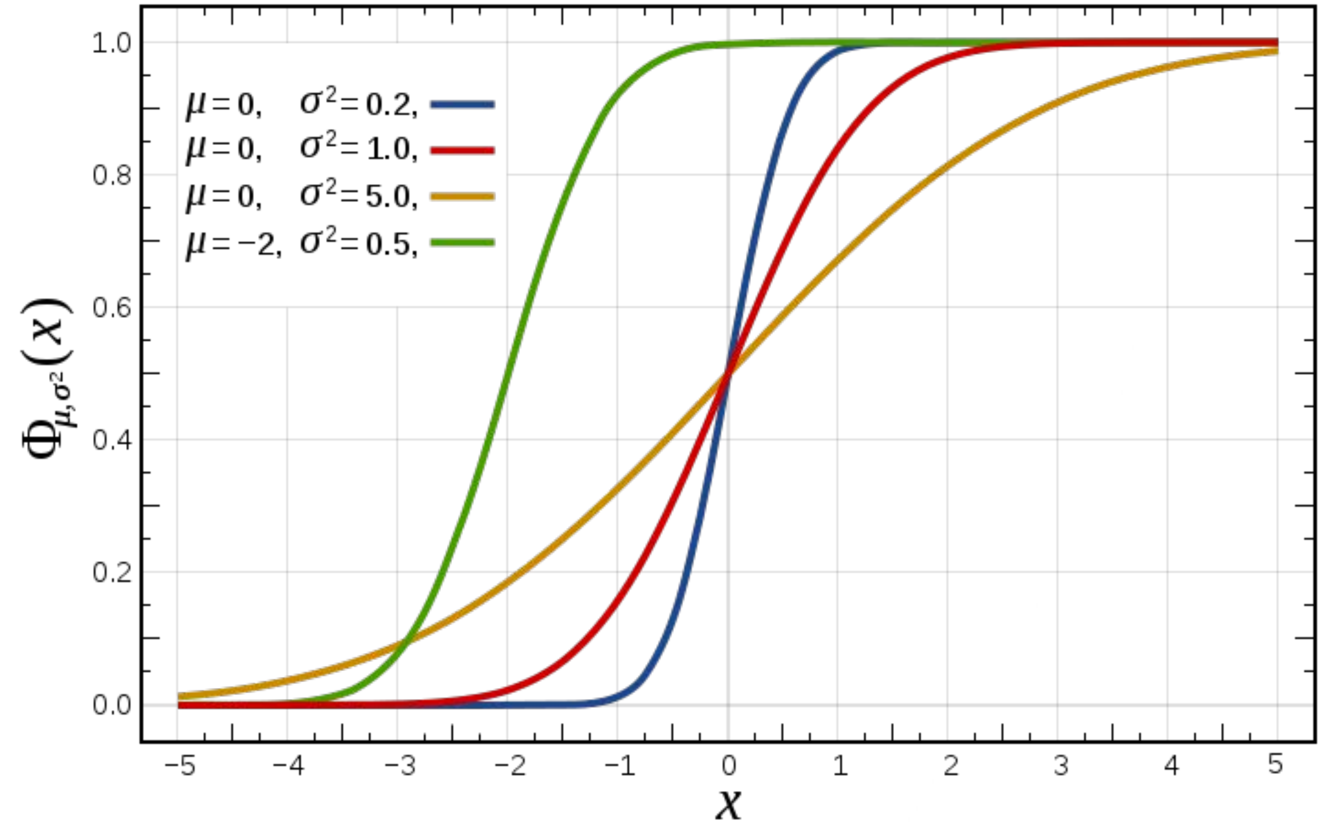
Email: hu10@seas.upenn.edu

Office hours: TBA

`piazza.com/upenn/spring2018/enm540`

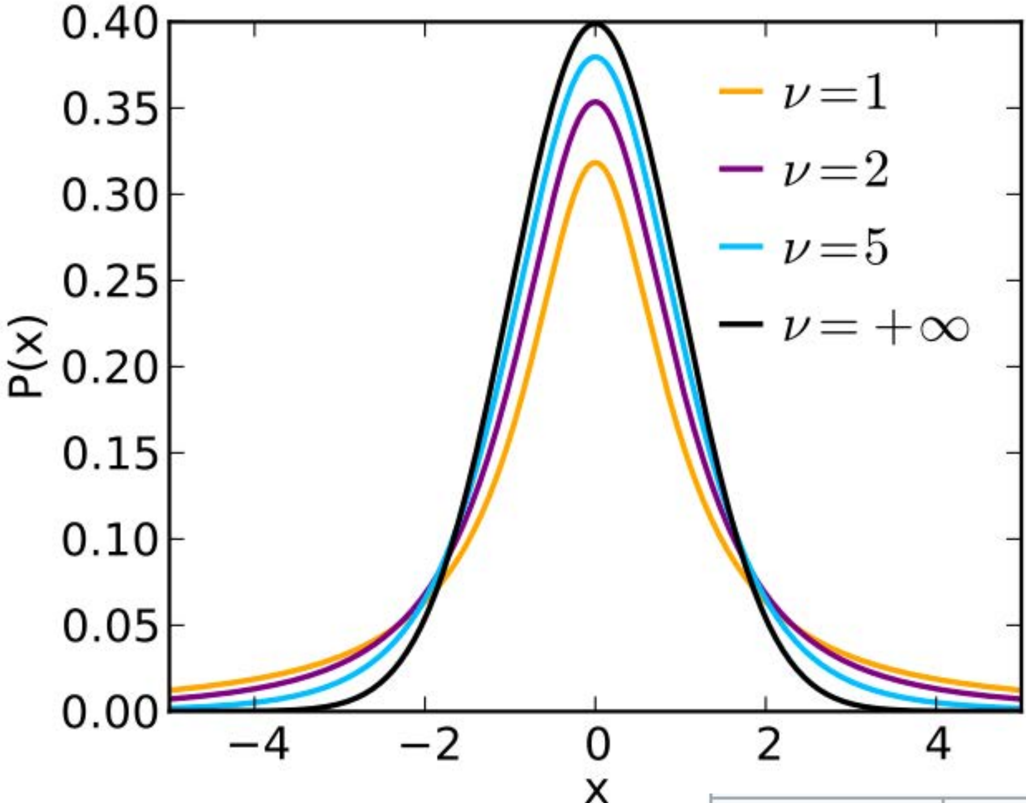
The Gaussian distribution

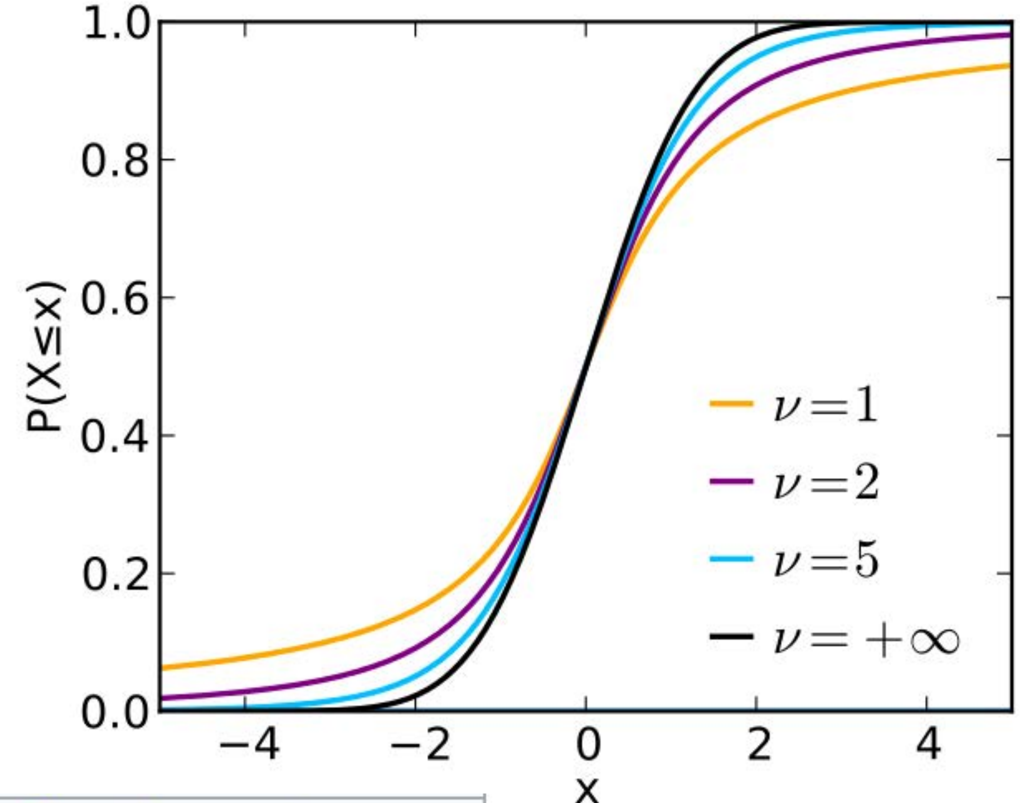




Notation	$\mathcal{N}(\mu,\, \sigma^2)$
Parameters	$\mu \in \mathbb{R}$ = mean (location) $\sigma^2 > 0$ = variance (squared scale)
Support	$x \in \mathbb{R}$
PDF	$\frac{1}{\sqrt{2\pi\sigma^2}}\, e^{-\frac{(x-\mu)^2}{2\sigma^2}}$
CDF	$\frac{1}{2}\left[1 + \operatorname{erf}\left(\frac{x-\mu}{\sigma\sqrt{2}}\right)\right]$
Quantile	$\mu + \sigma\sqrt{2}\,\operatorname{erf}^{-1}(2F-1)$
Mean	μ
Median	μ
Mode	μ
Variance	σ^2

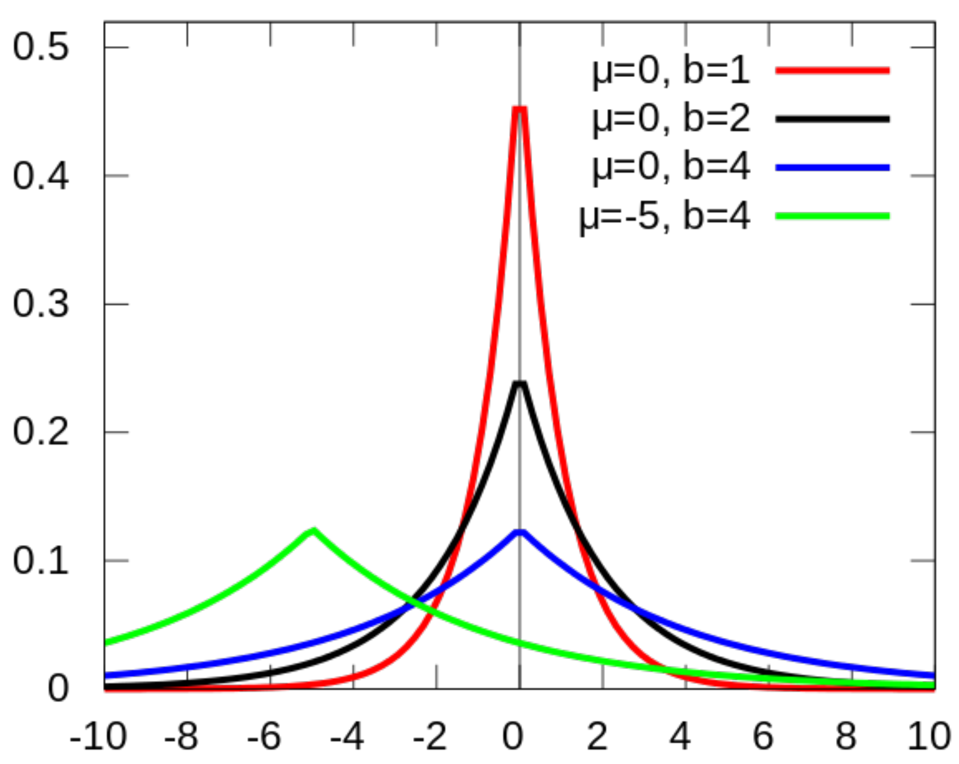
The Student-t distribution

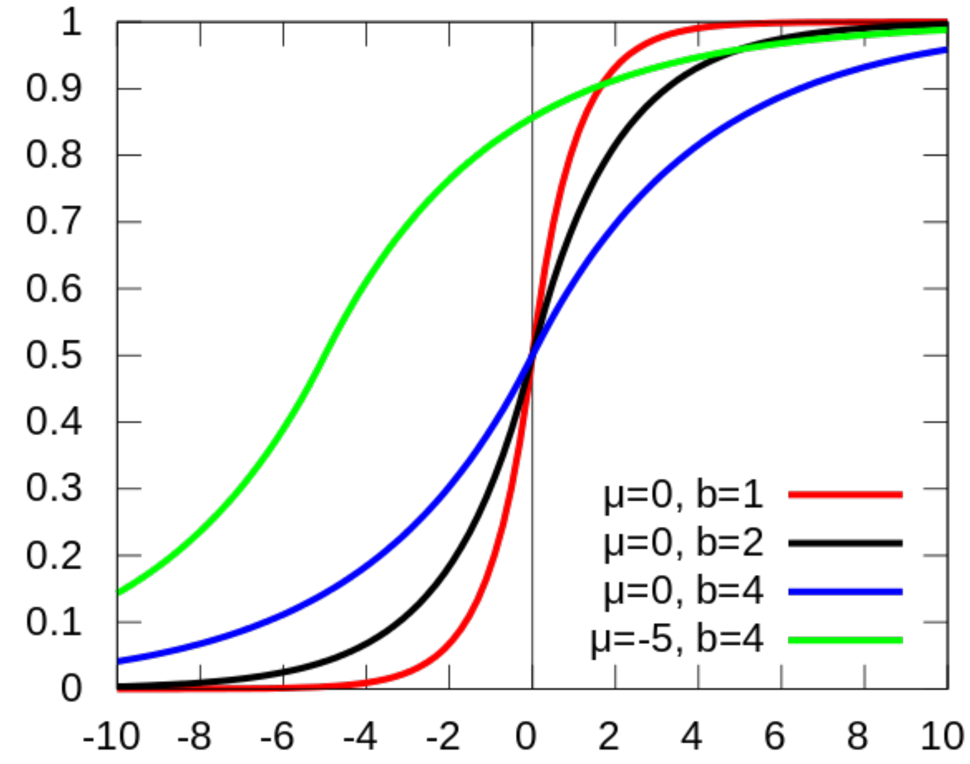




Parameters	$\nu > 0$ degrees of freedom (real)
Support	$x \in (-\infty; +\infty)$
PDF	$\frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\sqrt{\nu\pi}\,\Gamma\left(\frac{\nu}{2}\right)}\left(1+\frac{x^2}{\nu}\right)^{-\frac{\nu+1}{2}}$
CDF	$\frac{1}{2} + x\Gamma\left(\frac{\nu+1}{2}\right) \times$ $\frac{{}_2F_1\left(\frac{1}{2},\frac{\nu+1}{2};\frac{3}{2};-\frac{x^2}{\nu}\right)}{\sqrt{\pi\nu}\,\Gamma\left(\frac{\nu}{2}\right)}$ where ${}_2F_1$ is the hypergeometric function
Mean	0 for $\nu > 1$, otherwise undefined
Median	0
Mode	0
Variance	$\frac{\nu}{\nu-2}$ for $\nu > 2$, ∞ for $1 < \nu \le 2$, otherwise undefined

The Laplace distribution





Parameters	μ location (real) $b > 0$ scale (real)
Support	$x \in (-\infty; +\infty)$
PDF	$\frac{1}{2b} \exp\left(-\frac{\lvert x-\mu \rvert}{b}\right)$
CDF	$\begin{cases} \frac{1}{2}\exp\left(\frac{x-\mu}{b}\right) & \text{if } x < \mu \\ 1 - \frac{1}{2}\exp\left(-\frac{x-\mu}{b}\right) & \text{if } x \geq \mu \end{cases}$
Mean	μ
Median	μ
Mode	μ
Variance	$2b^2$

Gaussian vs Student-t vs Laplace

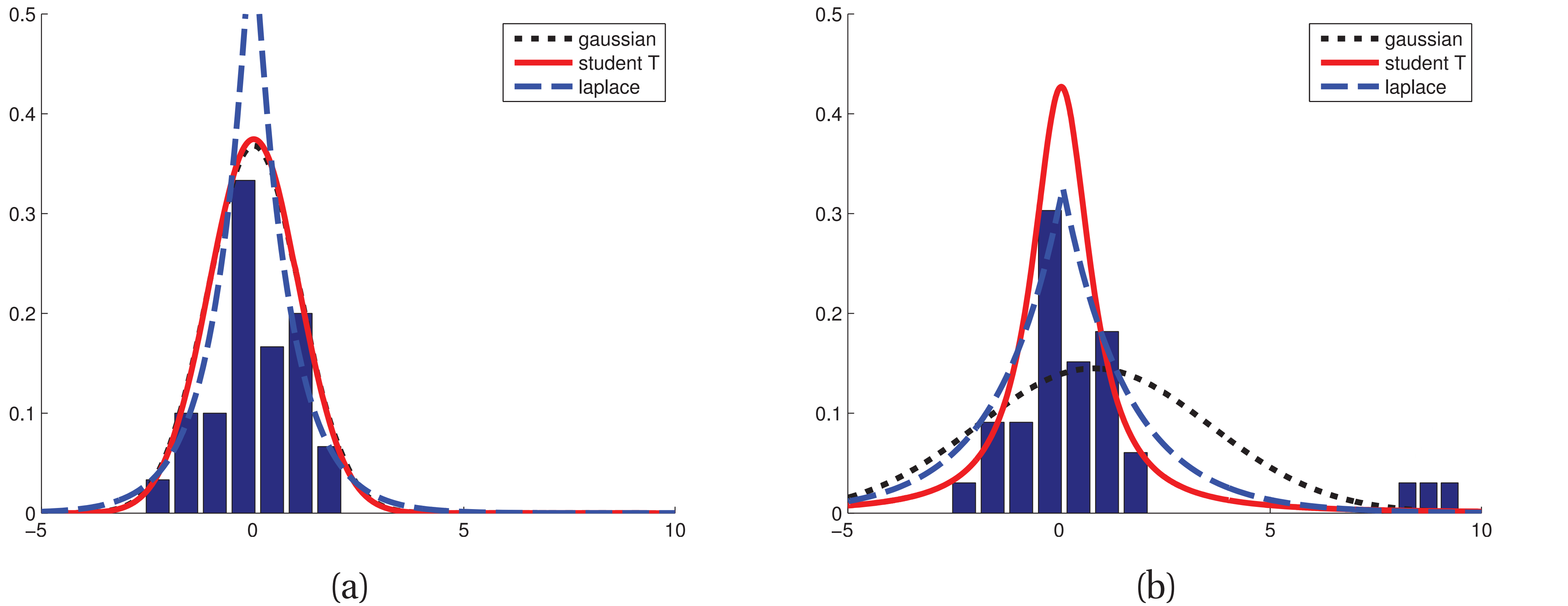
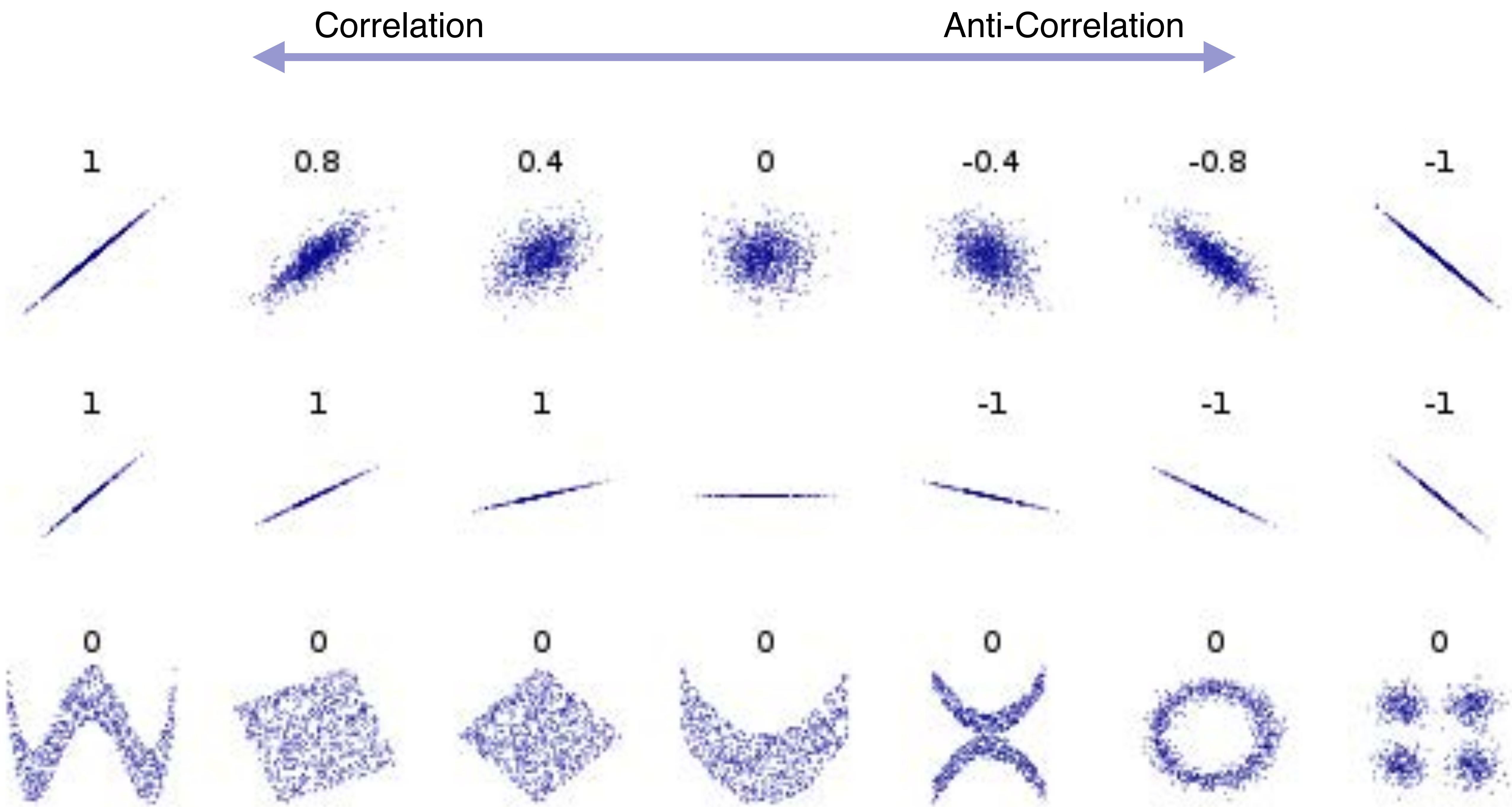
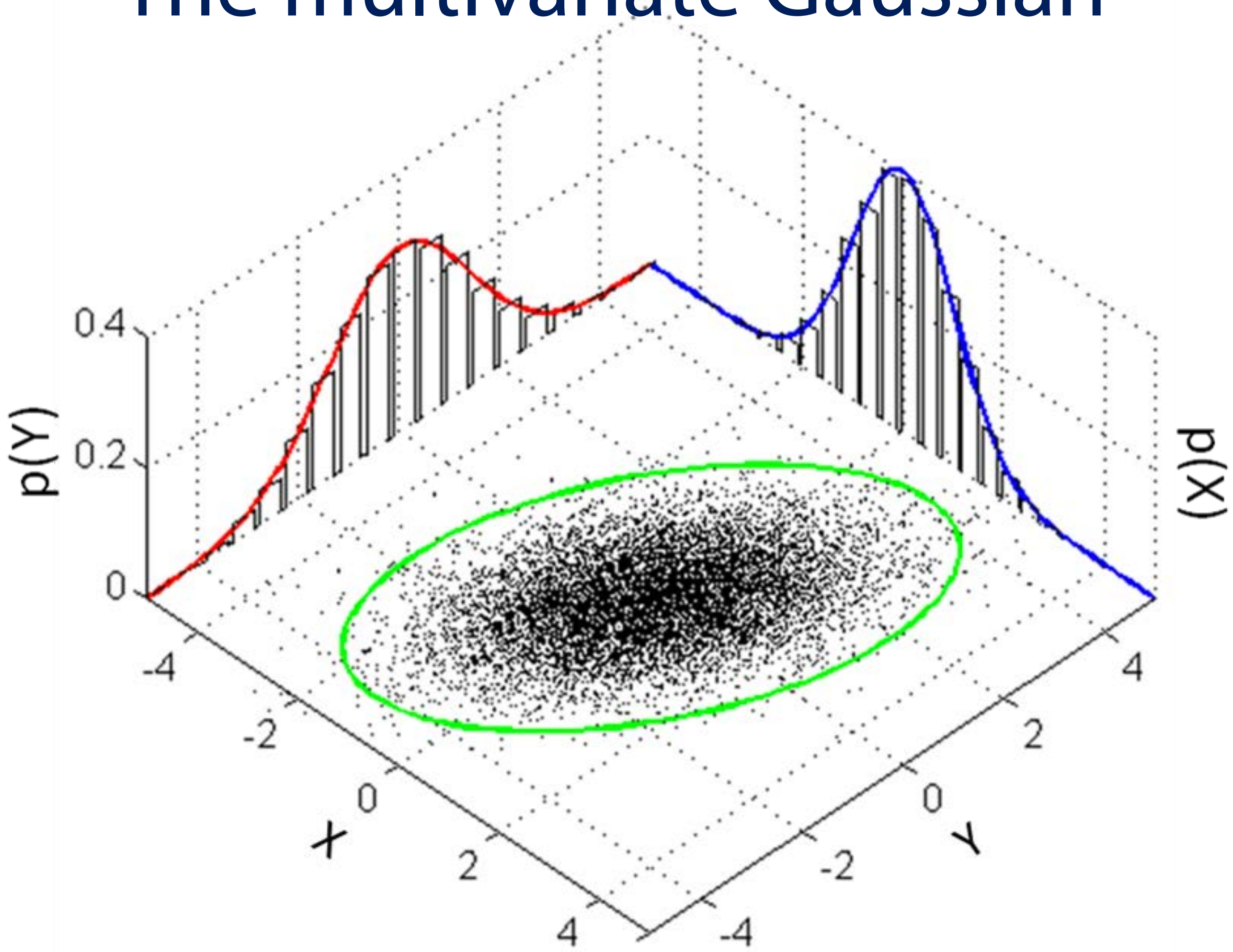


Figure 2.8 Illustration of the effect of outliers on fitting Gaussian, Student and Laplace distributions. (a) No outliers (the Gaussian and Student curves are on top of each other). (b) With outliers. We see that the Gaussian is more affected by outliers than the Student and Laplace distributions. Based on Figure 2.16 of (Bishop 2006a). Figure generated by `robustDemo`.

Correlation and linear dependence



The multivariate Gaussian



Notation	$\mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$
Parameters	$\boldsymbol{\mu} \in \mathbf{R}^k$ — location $\boldsymbol{\Sigma} \in \mathbf{R}^{k \times k}$ — covariance (positive semi-definite matrix)
Support	$\boldsymbol{x} \in \boldsymbol{\mu} + \mathrm{span}(\boldsymbol{\Sigma}) \subseteq \mathbf{R}^k$
PDF	$\det(2\pi\boldsymbol{\Sigma})^{-\frac{1}{2}}\, e^{-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu})'\boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})}$, exists only when $\boldsymbol{\Sigma}$ is positive-definite
Mean	$\boldsymbol{\mu}$
Mode	$\boldsymbol{\mu}$
Variance	$\boldsymbol{\Sigma}$

Transformations