

Introduction to the

Introduction to Probability
and Statistics

Probability



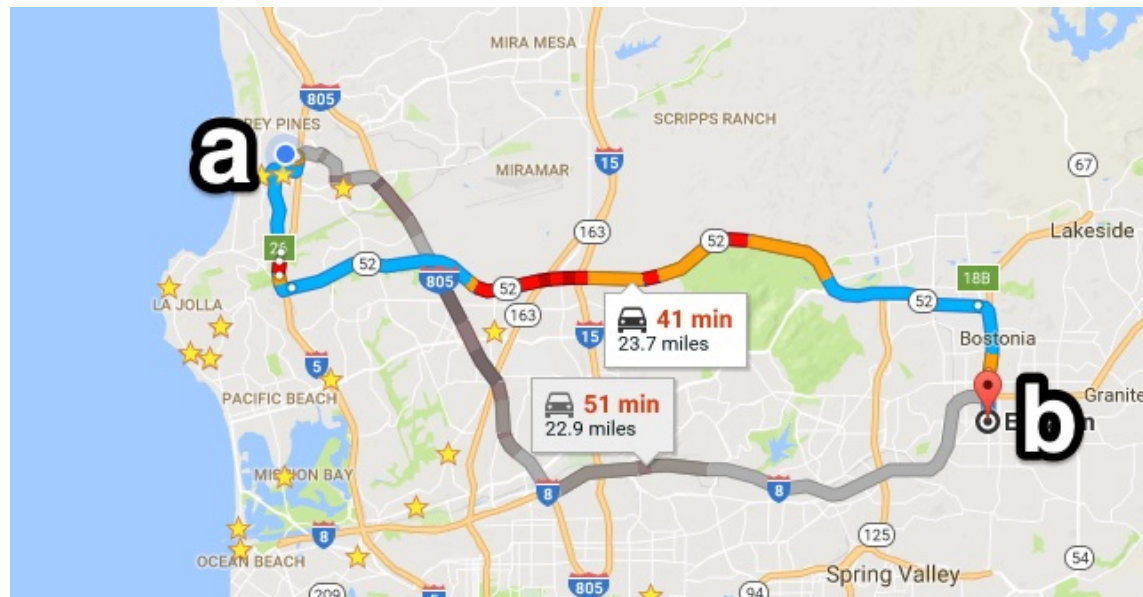
Statistics



Why should you care about prob&stat?

- Navigation software:

- Certainty: Find the shortest route from a to b.
- Uncertainty: Find the fastest route from from a to b.



Why should you care about prob&stat?

II

- Search Engine:
 - Certainty: Find **all** web pages that contain the words "Trump", "Hillary" and "debate"
 - Uncertainty: Find the 10 **most relevant** pages for the query "Trump, Hillary debate"

Why should you care about prob&stat?

III

- Insurance Company:
 - Certainty: If a person with life insurance dies, the insurance company has to pay the family \$X
 - Uncertainty: What is the minimal life insurance premium such that **the probability that** the life insurance company will be bankrupt in 10 years is smaller than 1% ?

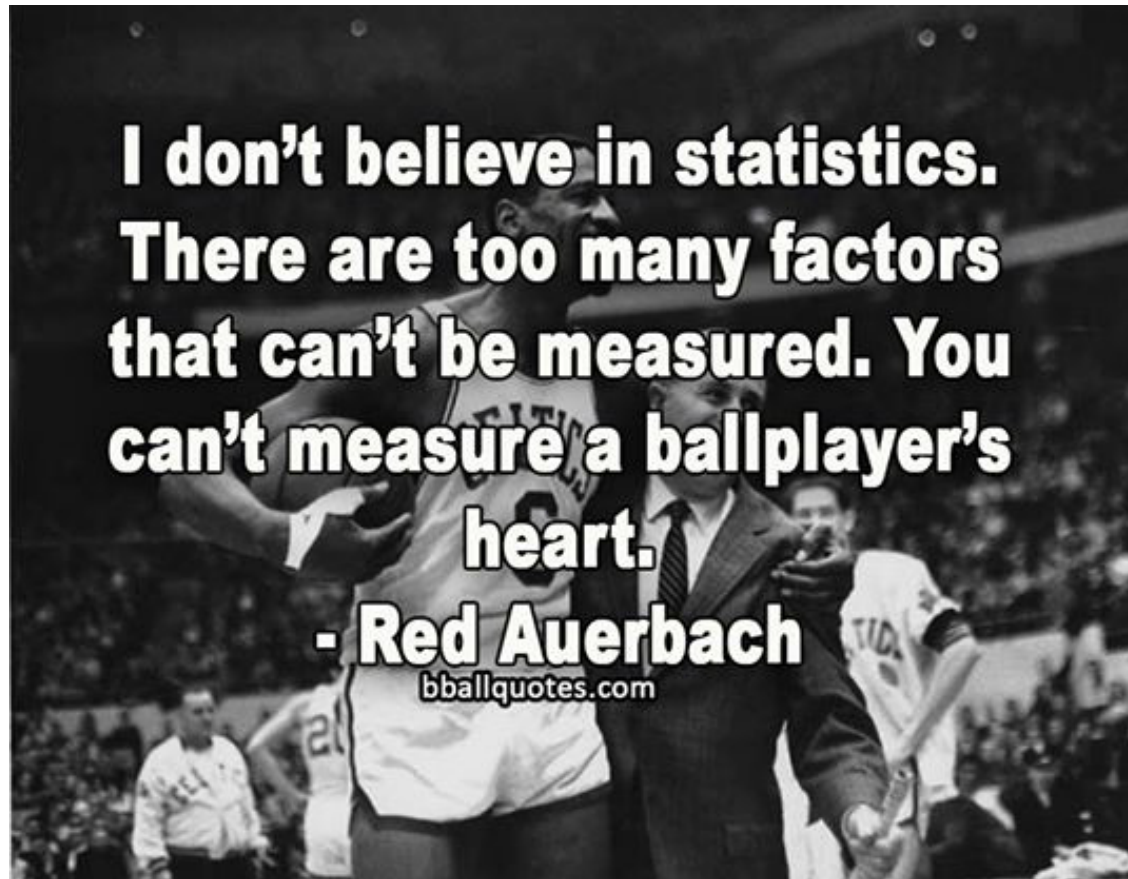
What will you learn in this course?

- Navigation and search engine problems are advanced, in this class you will learn the foundations.
- Solve basic problems of reasoning under uncertainty:
- Examples:
 - If you flip a coin 100 times, what is the probability of getting at most 10 "heads" ?
 - What is the probability of getting a "4 of a kind" hand in poker.

Computer science examples

- If you want to **hash** 1,000,000 elements and can allow more than 5 indirections for only 10 elements, how big does the table need to be?
- Suppose that the expected time between failures for a **router** is one year. What is the probability that the router will fail during the first month?

Some don't believe in statistics



Many do

Scoreboard and game interface for a basketball game between Eastside High and Westside High.

Scoreboard:

- Eastside High: 25 (FOULS 7, TOL 1, 15-4, 0-1 F, 1:02 Period 4)
- Westside High: 34 (FOULS 11, TOL 1, 1-1 F, 0-0 F)

Game Statistics for Eastside High:

| # | Name | GS | Min | FG-A | FG% | 3P-A | 3P% | OR | DR | REB | Ast | Stl | Blk | TO | PF | Pts | Eff | NET |
|----|--------------|----|------|------|------|------|------|----|----|-----|-----|-----|-----|----|----|-----|-----|------|
| 03 | Mark Grant | 1 | 28.2 | 8-14 | 57.1 | 4-8 | 50.0 | 4 | 0 | 0 | 0 | 2 | 1 | 0 | 4 | 5 | 8 | 73.6 |
| 25 | Gary Adams | | 21.2 | 2-7 | 28.6 | 1-3 | 33.3 | | | | | | | | | | | |
| 42 | Reggie Jones | 1 | 33.9 | 5-7 | 71.4 | 0-0 | 0 | | | | | | | | 4 | 3 | 12 | 81.6 |

Game Statistics for Westside High:

| # | Name | GS | Min | FG-A | FG% | 3P-A | 3P% | OR | DR | REB | Ast | Stl | Blk | TO | PF | Pts | Eff | NET |
|----|--------------|----|-----|------|-----|------|-----|----|----|-----|-----|-----|-----|----|----|-----|-----|-----|
| 02 | Nathan Smith | | | | | | | | | | | | | | | | | |
| 12 | Ryan Sidney | | | | | | | | | | | | | | | | | |
| 03 | Tim Thomas | | | | | | | | | | | | | | | | | |
| 30 | Steve Smith | | | | | | | | | | | | | | | | | |
| 05 | Martin Mason | | | | | | | | | | | | | | | | | |

Player Statistics:

- Eastside High:** Jake Scott (PTS 10, PF 4, Run 5), Bobby Brown (PTS 9, PF 4, Run 7), Reggie Jones (PTS 12, PF 3, Run 7), Pete Thomas (PTS 9, PF 4, Run 2), Mark Grant (PTS 21, PF 3, Run 7).
- Westside High:** Nathan Smith (PTS 18, PF 3, Run 1), Ryan Sidney (PTS 14, PF 4, Run 7), Tim Thomas (PTS 9, PF 4, Run 7), Steve Smith (PTS 10, PF 4, Run 2), Martin Mason (PTS 12, PF 3, Run 0).

Game Controls: Stop, Clock, Jump, TKC, Clear, Hide, Add Player, Save Game.

Summary

- Uncertainty is all around us.
- Probability and Statistics provide a rational way to deal with uncertainty.
- Next:
 - What is probability?
 - What is statistics?