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Course website

http://www.cs.washington.edu/312/

Calendar will have everything on it!

- Probability and statistics

Books
 Introduction to Probability (2nd ed.)
 Bertsekas and Tsitsiklis [required]
 Discrete Mathematics and its Applications
 Rosen [optional]



- Slides

Most are minor mutations of slides prepared by previous instructors of this course: James Lee, Larry Ruzzo, Pedro Domingos

- Homeworks ~ 40%

Weekly (Out Wed eve, due Thursday in section) we will grade a random subset of problems.

-Daily problem ~ 5-10%

shouldn't take more than 10-20 minutes. due at the beginning of most classes. can skip it 4 times during the quarter.

- Midterm & Final ~20% & 35%

Lots of office hours, starting next week!



- Probability

Counting Basic probability Conditional probability Random variables Discrete and continuous distributions Expectation and variance Tail bounds and the central limit theorem

- Statistics

Maximum-likelihood estimation Bayesian estimation Hypothesis testing Linear regression Machine learning

<image>

You are trying to diagnose the probability that a woman with a positive mammogram has breast cancer, even though she's in a lowrisk group: 40-50 years old.

pretend you're a doctor

- Probability of a woman having breast cancer is **0.8%**.
- If someone has cancer, probability of
- a positive mammogram is **90%**.
- If someone doesn't have cancer, probability of a positive mammogram is **7%**.

A woman walks into your office with a positive test.

What's the probability that she has breast cancer?



OJ simpson murder trial

Prosecutors:

"A slap is a prelude to homicide."

Defense:

"Less than 1 in 2500 men who commit domestic abuse go on to commit homicide."

Both were considering the wrong question:

If a woman is murdered and she has been domestically abused, the chances are 90% that her husband is the killer.

Bayes rule



 $\Pr[A \mid B] = \frac{\Pr[A \land B]}{\Pr[B]}$



- Reasoning under uncertainty
- Understanding massive data
- Learning patterns
- Exposing liars and idiots
- Making \$\$\$ without coding



syllabus

- Probability Counting -

Basic probability Conditional probability Random variables Discrete and continuous distribution Expectation and variance Tail bounds and the central limit the

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