

REVOLUTION

Adding Random Variables

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(Slides by Chris Piech)

CS109, Stanford University

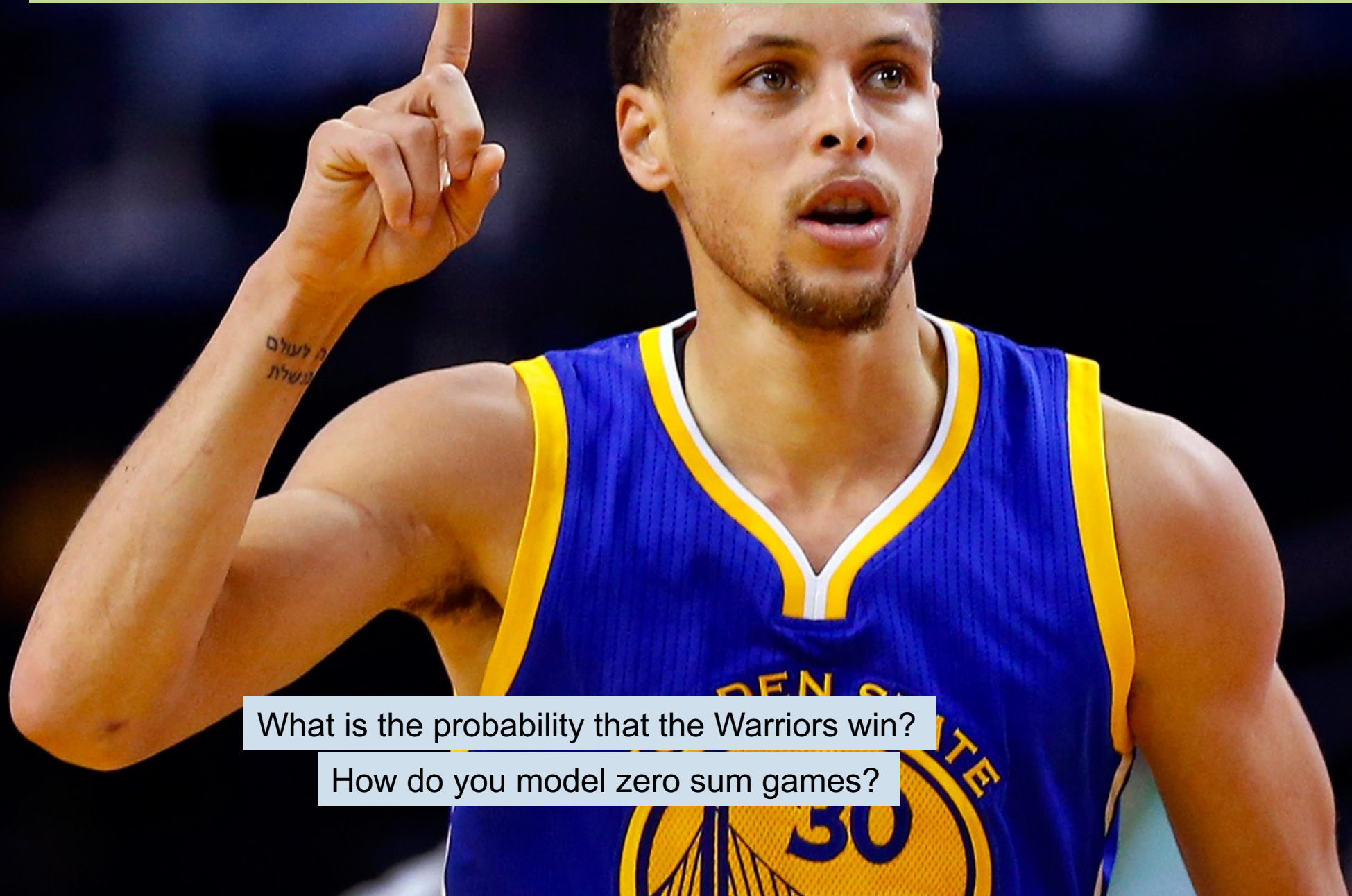
Announcements

- Pset 4, the pros of finishing early
- Midterm results (end of class)
- Today's Goal:
 - Adding Independent Random Variable
 - Adding IID Random Variables
 - Intro To CLT.

What happens when you add random variables?

Why should you care?

Zero Sum Games



What is the probability that the Warriors win?

How do you model zero sum games?

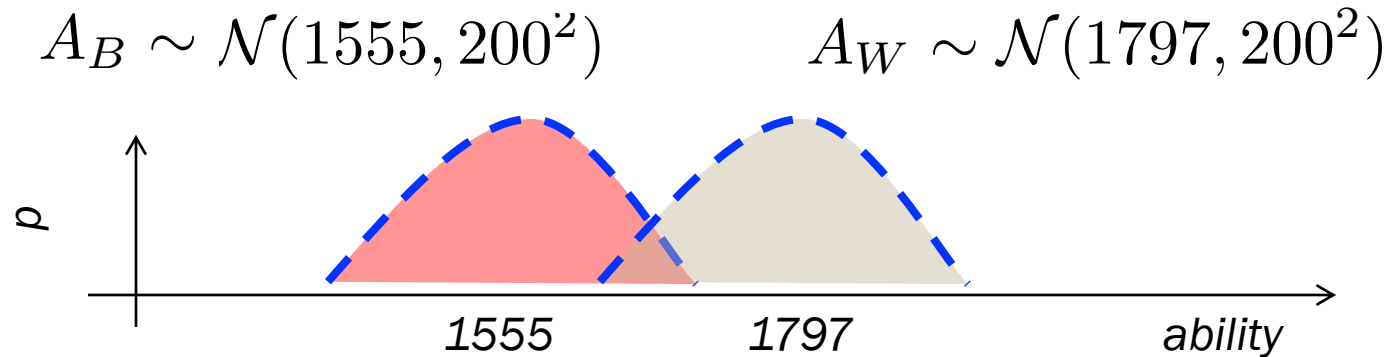
Motivating Idea: Zero Sum Games

How it works:

- Each team has an “ELO” score S , calculated based on their past performance.
- Each game, the team has ability $A \sim \mathcal{N}(S, 200^2)$
- The team with the higher sampled ability wins.



Arpad Elo



$$P(\text{Warriors win}) = P(A_W > A_B)$$

Motivating Idea: Zero Sum Games

$$A_W \sim \mathcal{N}(1797, 200^2)$$

$$A_B \sim \mathcal{N}(1555, 200^2)$$

$$P(\text{Warriors win}) = P(A_W > A_B)$$

How do we do this???

Some review

Independence

Recall the definition of independent events E and F :

$$P(EF) = P(E)P(F)$$

Two discrete random variables X and Y are **independent** if:

for all x, y :

$$P(X = x, Y = y) = P(X = x)P(Y = y)$$

Different notation,
same idea:

$$p_{X,Y}(x, y) = p_X(x)p_Y(y)$$

- Intuitively: knowing value of X tells us nothing about the distribution of Y (and vice versa)
- If two variables are not independent, they are called **dependent**.

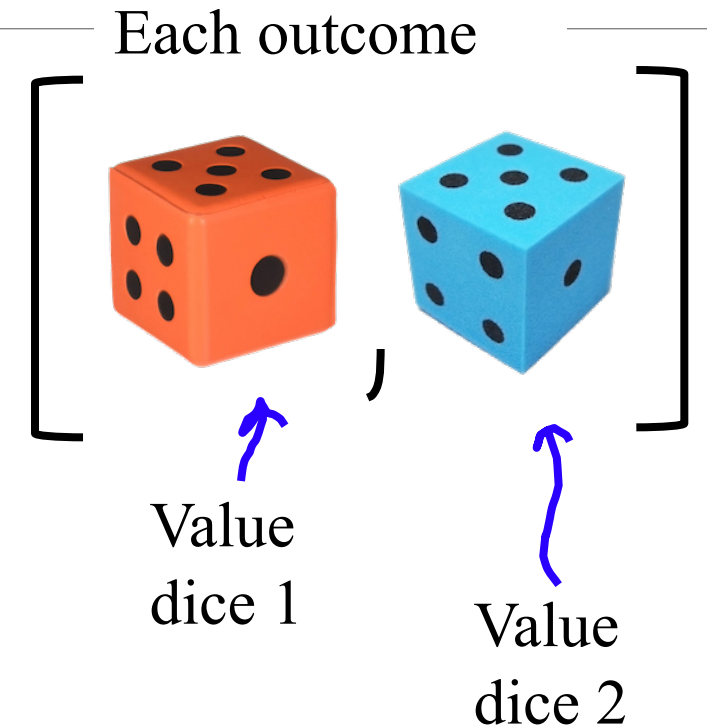
Sum of Two Die?

Roll two 6-sided dice. What is $P(\text{sum} = 7)$?

$S = \{$

[1,1]	[1,2]	[1,3]	[1,4]	[1,5]	[1,6]
[2,1]	[2,2]	[2,3]	[2,4]	[2,5]	[2,6]
[3,1]	[3,2]	[3,3]	[3,4]	[3,5]	[3,6]
[4,1]	[4,2]	[4,3]	[4,4]	[4,5]	[4,6]
[5,1]	[5,2]	[5,3]	[5,4]	[5,5]	[5,6]
[6,1]	[6,2]	[6,3]	[6,4]	[6,5]	[6,6]

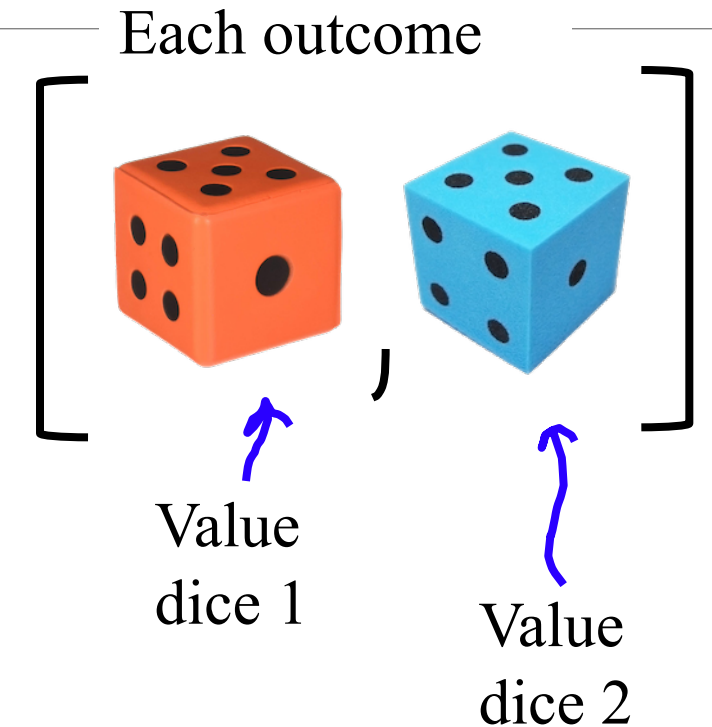
$\}$



Sum of Two Die = 7?

Roll two 6-sided dice. What is $P(\text{sum} = 7)$?

S = {	[1,1]	[1,2]	[1,3]	[1,4]	[1,5]	[1,6]
	[2,1]	[2,2]	[2,3]	[2,4]	[2,5]	[2,6]
	[3,1]	[3,2]	[3,3]	[3,4]	[3,5]	[3,6]
	[4,1]	[4,2]	[4,3]	[4,4]	[4,5]	[4,6]
	[5,1]	[5,2]	[5,3]	[5,4]	[5,5]	[5,6]
	[6,1]	[6,2]	[6,3]	[6,4]	[6,5]	[6,6] }



$E = \textit{in blue}$

$$P(E) = \frac{|E|}{|S|} = \frac{6}{36} = 0.1\overline{6}$$

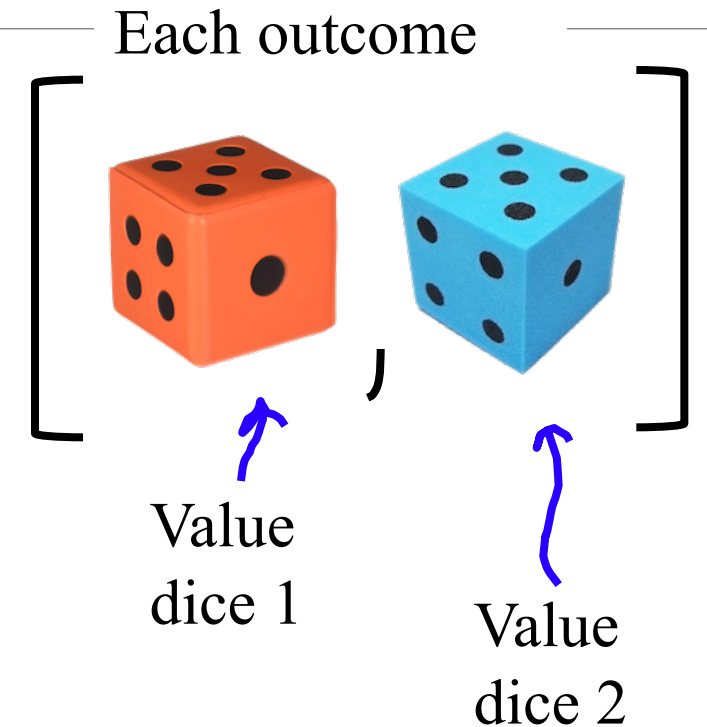
Sum of Two Die = 10?

Roll two 6-sided dice. What is $P(\text{sum} = 10)$?

S = {	[1,1]	[1,2]	[1,3]	[1,4]	[1,5]	[1,6]
	[2,1]	[2,2]	[2,3]	[2,4]	[2,5]	[2,6]
	[3,1]	[3,2]	[3,3]	[3,4]	[3,5]	[3,6]
	[4,1]	[4,2]	[4,3]	[4,4]	[4,5]	[4,6]
	[5,1]	[5,2]	[5,3]	[5,4]	[5,5]	[5,6]
	[6,1]	[6,2]	[6,3]	[6,4]	[6,5]	[6,6] }

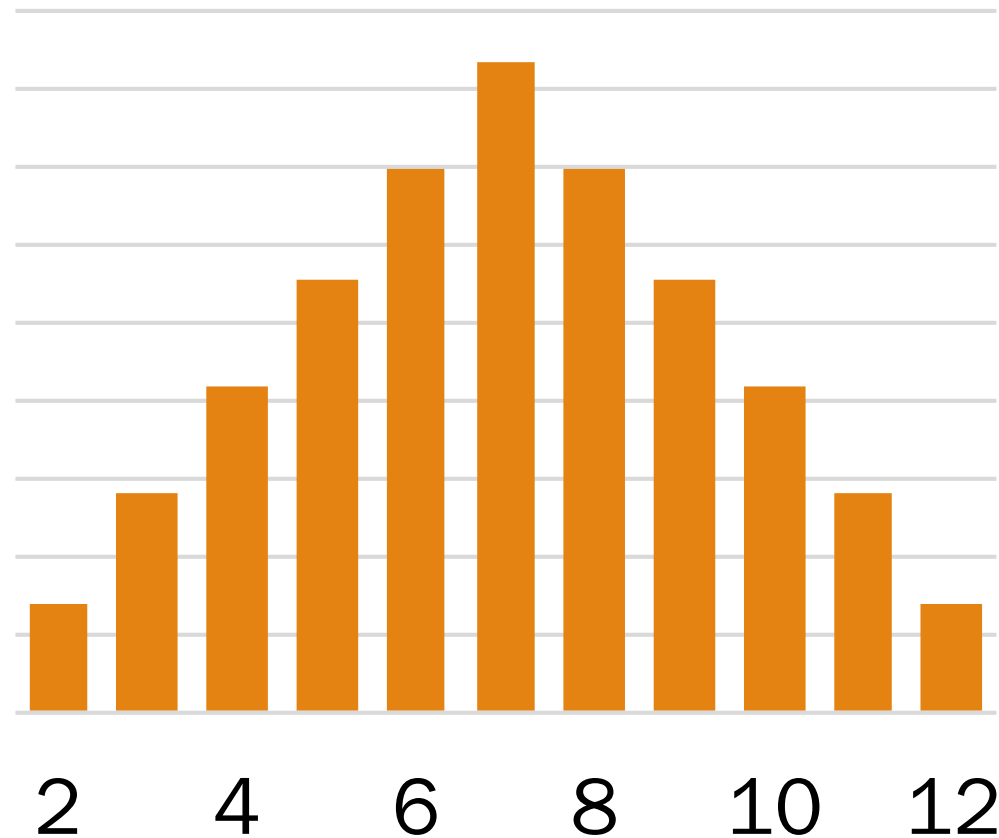
$E =$ *in blue*

$$P(E) = \frac{|E|}{|S|} = \frac{3}{36} = 0.08\bar{3}$$



Sum of Two Dice

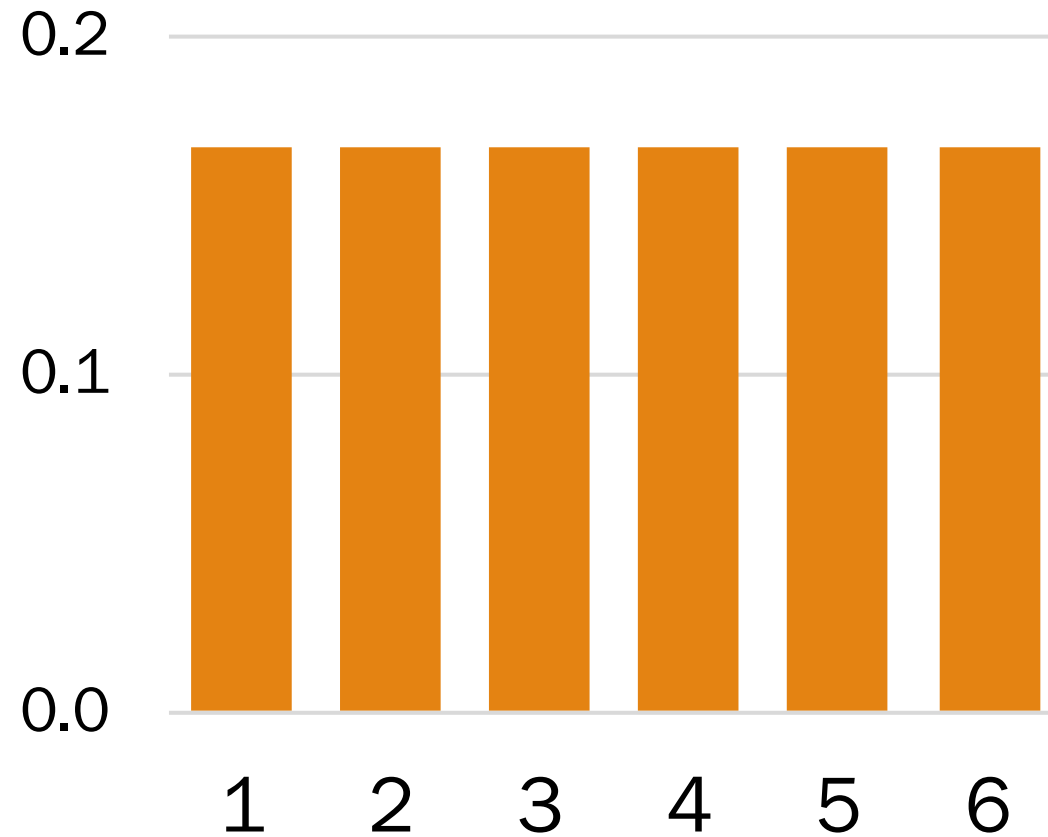
This is the PMF of the sum of two dice



Why is there more mass in the middle?

Sum of One Dice

This is the PMF of the sum of one dice



So how did we do that?

Sum of Two Dice



$$Y = \sum_{i=1}^2 X_i$$



X_i s are independent



X_i is the outcome of dice roll i

Sum of Two Dice

$$Y = \sum_{i=0}^2 X_i$$

What's the distribution of Y ?

$$P(Y = n) = P(X_1 + X_2 = n)$$

Bounds are over support of X_1

Apply Law of Total Probability on X_1

$$= \sum_{i=1}^6 P(X_1 = i, X_2 + X_1 = n)$$

Substitute i for all instances of X_1

$$= \sum_{i=1}^6 P(X_1 = i, X_2 + i = n)$$

Subtract the i

$$= \sum_{i=1}^6 P(X_1 = i, X_2 = n - i)$$

Independence

$$= \sum_{i=1}^6 P(X_1 = i)P(X_2 = n - i)$$

Convolution

What's the distribution of Y ?

PMF of Y

Sum over
supp of X_1

Fix one of
the R.Vs

Multiply by resulting
prob on other RV

$$P(Y = n) = \sum_{i=1}^6 P(X_1 = i)P(X_2 = n - i)$$

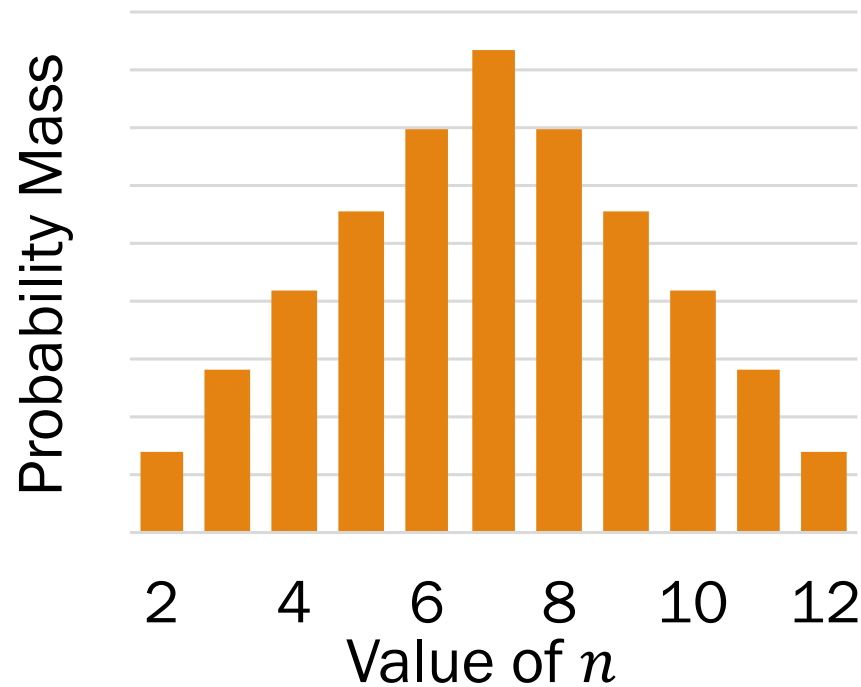
This is 0 if $i > 6$ This is 0 if $n - i < 1$

Sum of Two Dice

What's the distribution of Y ?

$$P(Y = n) = \sum_{i=1}^6 P(X_1 = i)P(X_2 = n - i)$$

This is a valid PMF!



Test some points :P

Sanity Check

Plug in a point $n = 4$.

$$P(Y = 4) = \sum_{i=1}^6 P(X_1 = i)P(X_2 = 4 - i) = \frac{3}{36}$$

How many terms of that sum is non-zero?

$$P(X_1 = 1)P(X_2 = 4 - 1) = \frac{1}{36}$$

$$P(X_1 = 2)P(X_2 = 4 - 2) = \frac{1}{36}$$

$$P(X_1 = 3)P(X_2 = 4 - 3) = \frac{1}{36}$$

[1,1] [1,2] [1,3] [1,4] [1,5] [1,6]

[2,1] [2,2] [2,3] [2,4] [2,5] [2,6]

[3,1] [3,2] [3,3] [3,4] [3,5] [3,6]

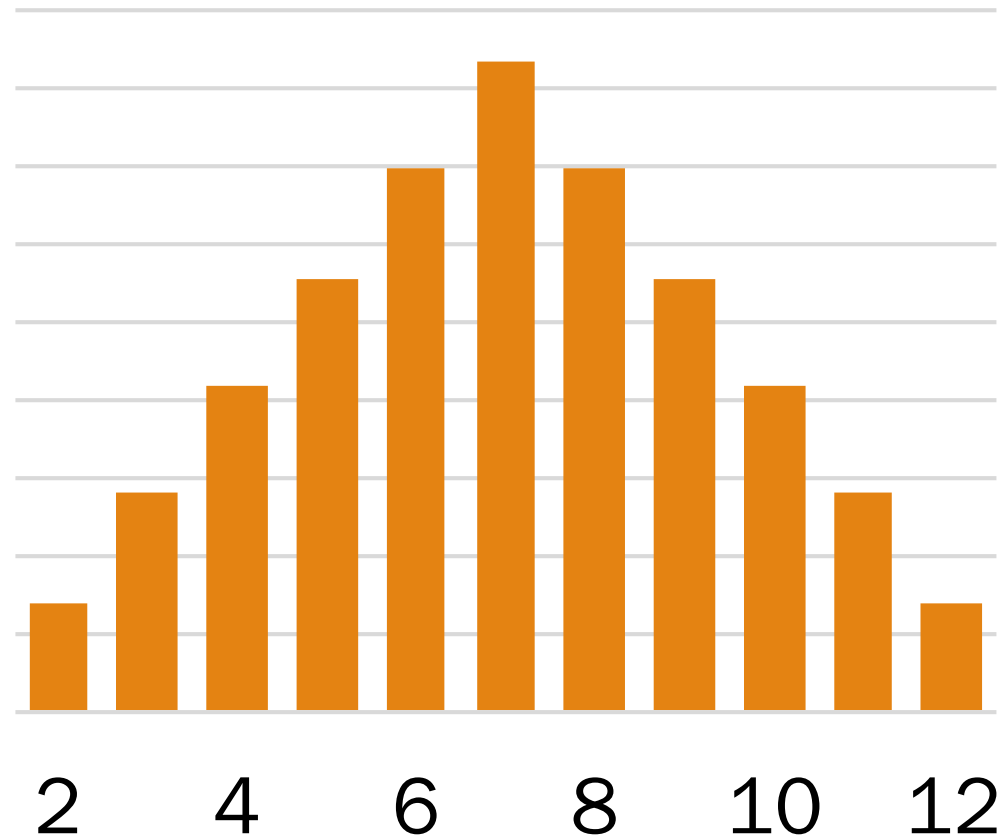
[4,1] [4,2] [4,3] [4,4] [4,5] [4,6]

[5,1] [5,2] [5,3] [5,4] [5,5] [5,6]

[6,1] [6,2] [6,3] [6,4] [6,5] [6,6]

Sum of Two Dice

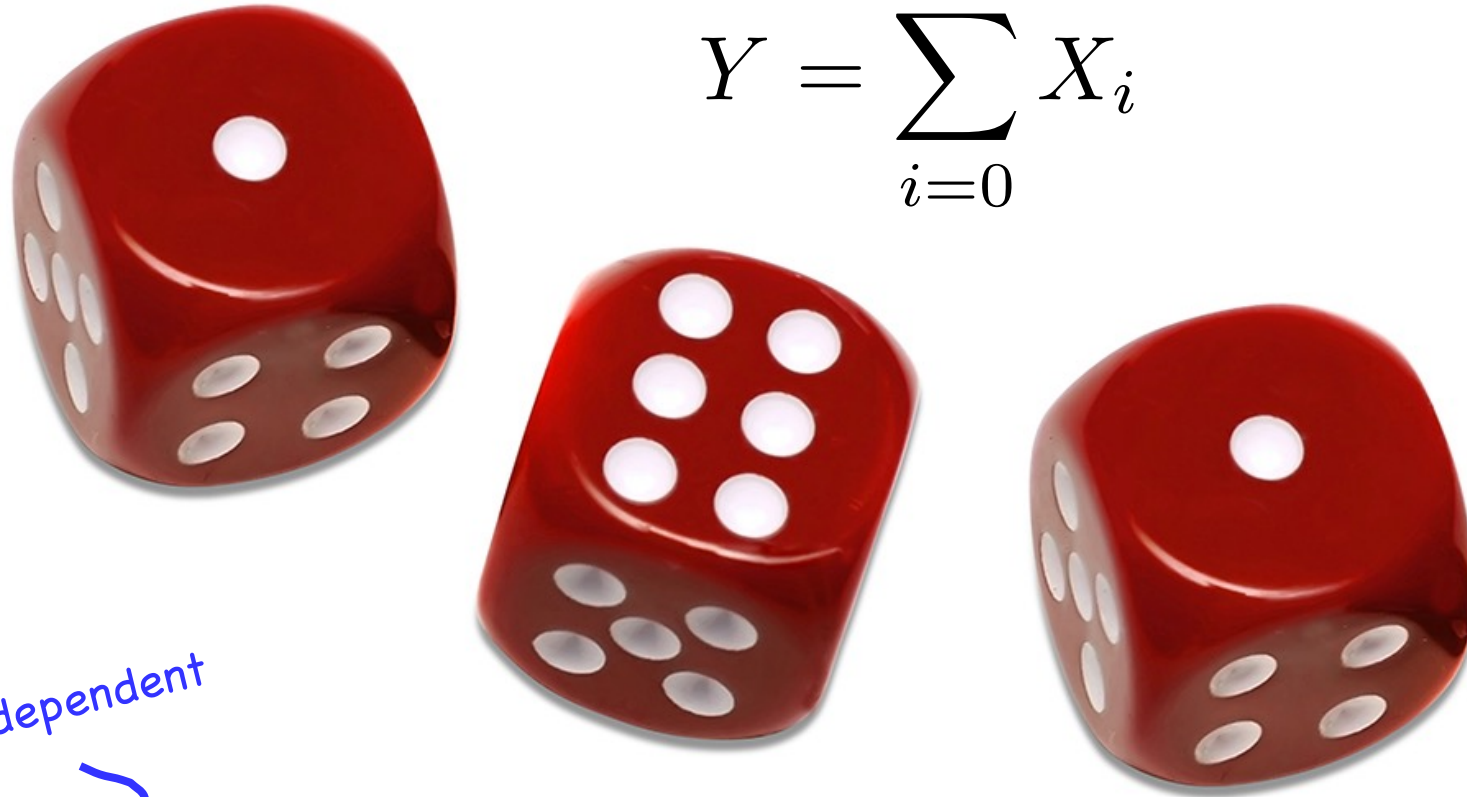
This is the PMF of the sum of two dice



Why is there more mass in the middle?

Sum of Three Dice

$$Y = \sum_{i=0}^3 X_i$$



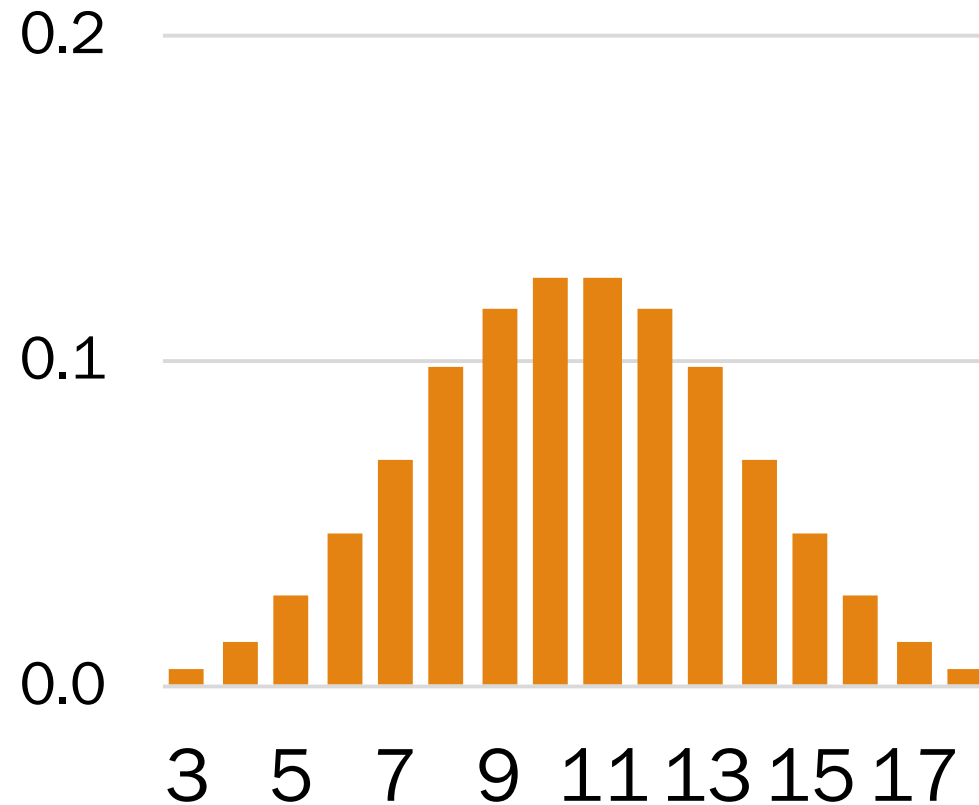
X_i s are independent



X_i is the outcome of dice roll i

Sum of Three Dice

This is the PMF of the sum of three dice



Why is there more mass in the middle?

Intuition on Convolution

The Insight to Convolution

Imagine a game
where each player *independently* scores between 0 and 100 points:

Let X be the amount of points you score.
Let Y be the amount of points your opponent scores.
Let's say you know $P(X = x)$ and $P(Y = y)$.

What is the probability of a tie?

$$\begin{aligned} P(\text{tie}) &= \sum_{i=0}^{100} P(X = i, Y = i) \\ &= \sum_{i=0}^{100} P(X = i)P(Y = i) \end{aligned}$$

The Insight to Convolutions

What is the probability that $X + Y = n$?

$$P(X + Y = n)?$$

$$P(X + Y = n) = \sum_{i=0}^n P(X = i, Y = n - i)$$

X	Y	i	
0	n	0	$P(X = 0, Y = n)$
1	$n - 1$	1	$P(X = 1, Y = n - 1)$
2	$n - 2$	2	$P(X = 2, Y = n - 2)$
	...		
n	0	n	$P(X = n, Y = 0)$

The Insight to Convolutions

What is the probability that $X + Y = n$?

$$P(X + Y = n)?$$

$$P(X + Y = n) = \sum_{k=0}^n P(X = k, Y = n - k)$$

Since this is the OR of mutually exclusive events

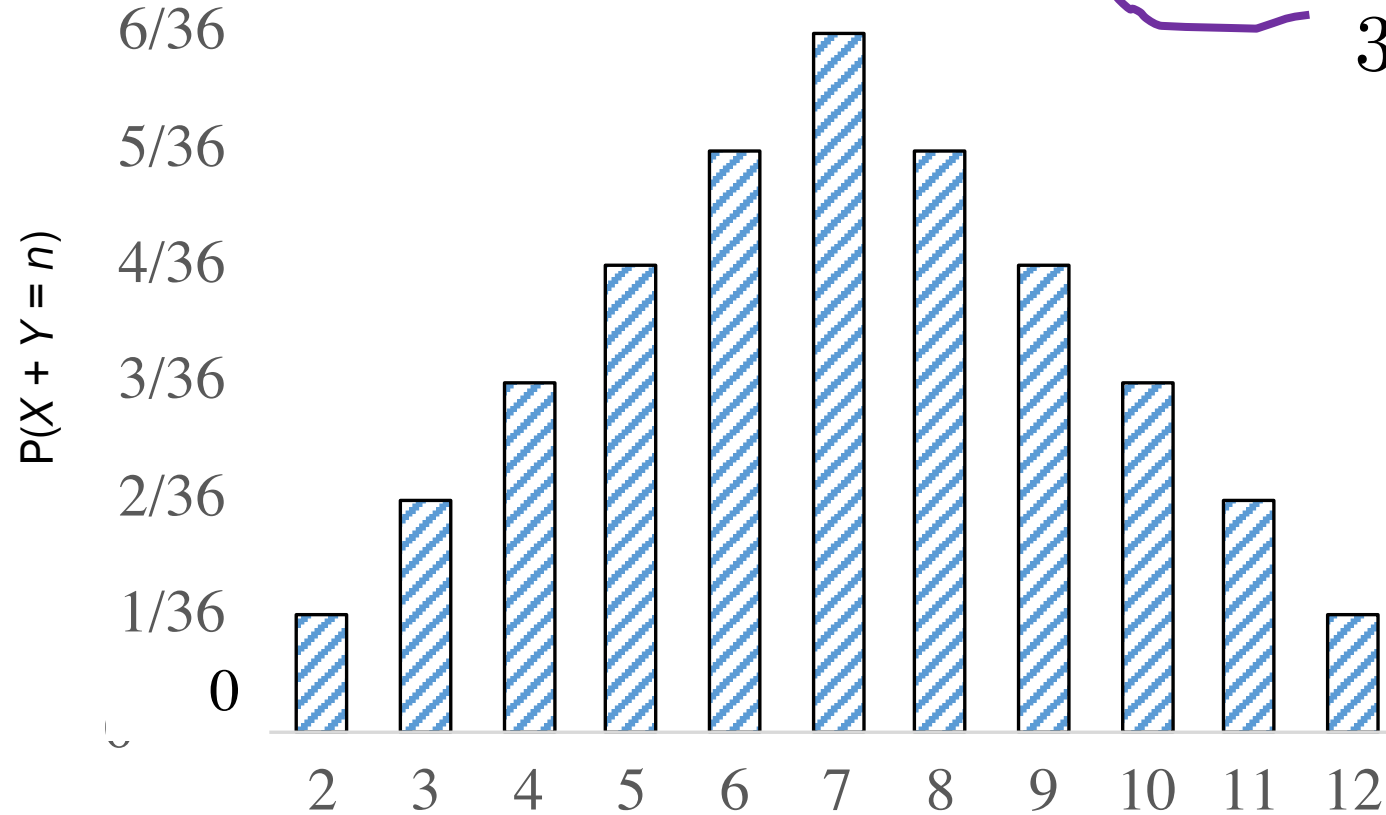
$$= \sum_{k=0}^n P(X = k)P(Y = n - k)$$

If the random variables are independent

Sum of Two Dice

Let $X+Y$ be the value of the sum of two dice
(aka two independent random variables)

$$P(X + Y = n) = \sum_{i=1}^{n-1} P(X = i, Y = n - i) \quad \frac{1}{36}$$



Convolution: The fanciest way to say
“adding random variables”

New Definition

IID Random Variables

- Consider n random variables X_1, X_2, \dots, X_n
 - X_i are all independently and identically distributed (I.I.D.)
 - All have the same PMF (if discrete) or PDF (if continuous)
 - All have the same expectation
 - All have the same variance

IID

iid

Quick check





Are X_1, X_2, \dots, X_n i.i.d. with the following distributions?

1. $X_i \sim \text{Exp}(\lambda)$, X_i independent
2. $X_i \sim \text{Exp}(\lambda_i)$, X_i independent
3. $X_i \sim \text{Exp}(\lambda)$, $X_1 = X_2 = \dots = X_n$
4. $X_i \sim \text{Bin}(n_i, p)$, X_i independent



Quick check

Are X_1, X_2, \dots, X_n i.i.d. with the following distributions?

1. $X_i \sim \text{Exp}(\lambda)$, X_i independent 
2. $X_i \sim \text{Exp}(\lambda_i)$, X_i independent  (unless λ_i equal)
3. $X_i \sim \text{Exp}(\lambda)$, $X_1 = X_2 = \dots = X_n$  dependent: $X_1 = X_2 = \dots = X_n$
4. $X_i \sim \text{Bin}(n_i, p)$, X_i independent  (unless n_i equal)
Note underlying Bernoulli RVs are i.i.d.!

Sometimes Adding is Easy:

Sum of Independent Binomials

- Let X and Y be independent binomials with the same value for p :
 - $X \sim \text{Bin}(n_1, p)$ and $Y \sim \text{Bin}(n_2, p)$
 - $X + Y \sim \text{Bin}(n_1 + n_2, p)$
- Intuition:
 - X has n_1 trials and Y has n_2 trials
 - Each trial has same “success” probability p
 - Define Z to be $n_1 + n_2$ trials, each with success prob. p
 - $Z \sim \text{Bin}(n_1 + n_2, p)$, and also $Z = X + Y$

Sum of Independent Normals

- Let X and Y be independent random variables
 - $X \sim N(\mu_1, \sigma_1^2)$ and $Y \sim N(\mu_2, \sigma_2^2)$
 - $X + Y \sim N(\mu_1 + \mu_2, \sigma_1^2 + \sigma_2^2)$
- Generally, have n independent random variables $X_i \sim N(\mu_i, \sigma_i^2)$ for $i = 1, 2, \dots, n$:

$$\left(\sum_{i=1}^n X_i \right) \sim N \left(\sum_{i=1}^n \mu_i, \sum_{i=1}^n \sigma_i^2 \right)$$

Sum of Independent Poissons

- Let X and Y be independent random variables
 - $X \sim \text{Poi}(\lambda_1)$ and $Y \sim \text{Poi}(\lambda_2)$
 - $X + Y \sim \text{Poi}(\lambda_1 + \lambda_2)$

Virus Infections

- Say you are working with the WHO to plan a response to a the initial conditions of a virus:
 - Two exposed groups
 - P1: 50 people, each independently infected with $p = 0.1$
 - P2: 100 people, each independently infected with $p = 0.4$
 - Question: Probability of more than 40 infections?

Sanity check: Should we use the Binomial Sum-of-RVs shortcut?

- A. YES!
- B. NO!
- C. Other/none/more

Virus Infections

- Say you are working with the WHO to plan a response to a the initial conditions of a virus:
 - Two exposed groups
 - P1: 50 people, each independently infected with $p = 0.1$
 - P2: 100 people, each independently infected with $p = 0.4$
 - $A = \#$ infected in P1 $A \sim \text{Bin}(50, 0.1) \approx X \sim N(5, 4.5)$
 - $B = \#$ infected in P2 $B \sim \text{Bin}(100, 0.4) \approx Y \sim N(40, 24)$
 - What is $P(\geq 40 \text{ people infected})$?
 - $P(A + B \geq 40) \approx P(X + Y \geq 39.5)$
 - $X + Y = W \sim N(5 + 40 = 45, 4.5 + 24 = 28.5)$

$$P(W > 39.5) = 1 - P(X < 39.5)$$

$$= 1 - F_X(39.5) = 1 - \Phi\left(\frac{39.5 - 45}{\sqrt{28.5}}\right) \approx 0.8485$$

Linear Transform

Thinking of Y as a linear transform

$$X \sim N(\mu, \sigma^2)$$

$$Y = X + X = 2 \cdot X$$

$$Y \sim N(2\mu, 4\sigma^2)$$

$$Y = X + X = 2 \cdot X$$

Thinking of Y as the sum
of independent normals

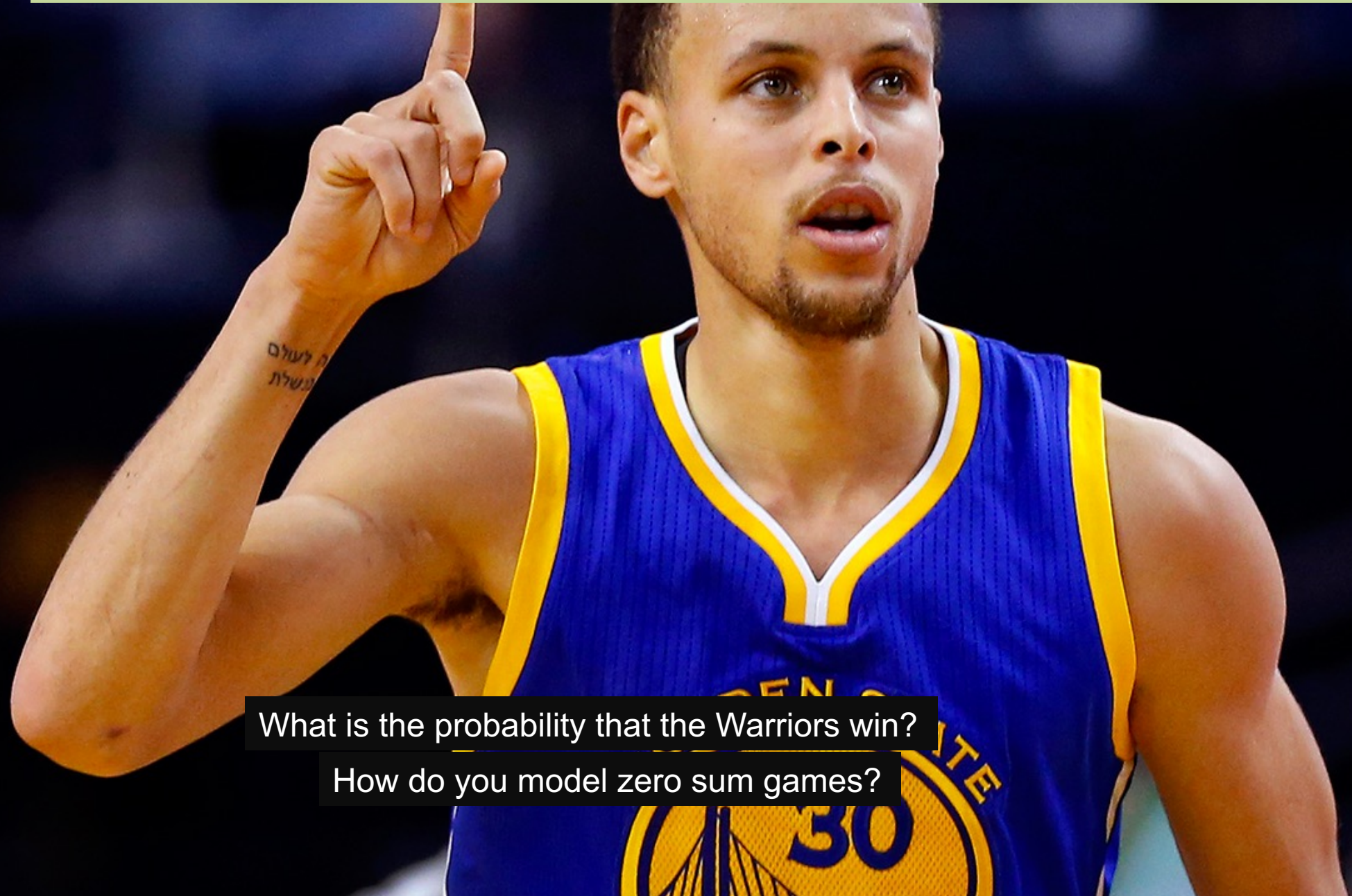
$$X + X \sim N(\mu + \mu, \sigma^2 + \sigma^2)$$

$$Y \sim N(2\mu, 2\sigma^2)$$



X is not independent of
X

Zero Sum Games



What is the probability that the Warriors win?

How do you model zero sum games?

Gaussian Sampling and ELO ratings

Basketball == Stats



What is the probability that the Warriors win?
How do you model zero-sum games?

Gaussian Sampling and ELO ratings

Each team has an ELO score S , calculated based on its past performance.

- Each game, a team has ability $A \sim \mathcal{N}(S, 200^2)$.
- The team with the higher sampled ability wins.

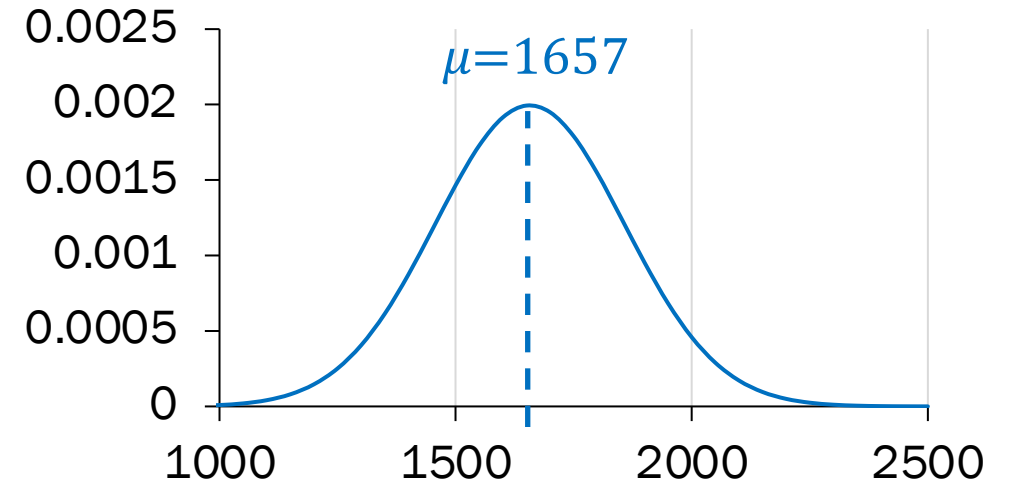


Arpad Elo

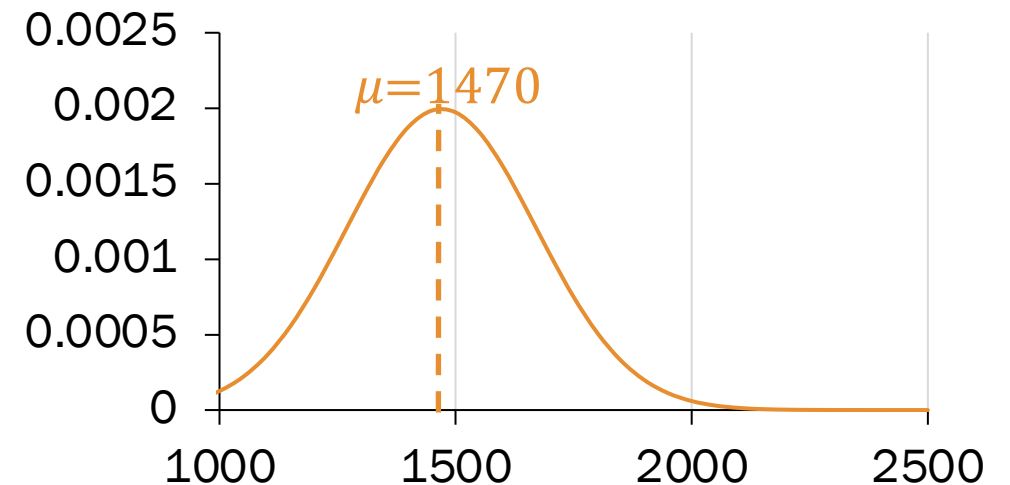
What is the probability that Warriors win this game?

Want: $P(\text{Warriors win}) = P(A_W > A_O)$

Warriors' $A_W \sim \mathcal{N}(S = 1657, 200^2)$



Opponent's $A_O \sim \mathcal{N}(S = 1470, 200^2)$



Probability of Winning a Game



$$A_W \sim N(1797, 200^2)$$

$$A_O \sim N(1555, 200^2)$$

$$P(\text{Warriors win}) = P(A_W > A_O)$$

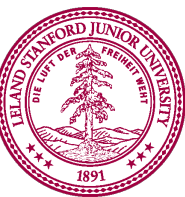
$$P(\text{Warriors win}) = P(A_W - A_O > 0)$$

$$-A_O \sim N(-1555, 200^2)$$

$$D = A_W + (-A_O)$$

$$D \sim N(242, 2 \cdot 200^2)$$

$$P(D > 0) = 1 - F_D(0) \approx 0.804$$





We talked about sum of Binomial, Normal and Poisson...who's missing from this party?

Uniform.

Discrete Vs Continuous

Discrete

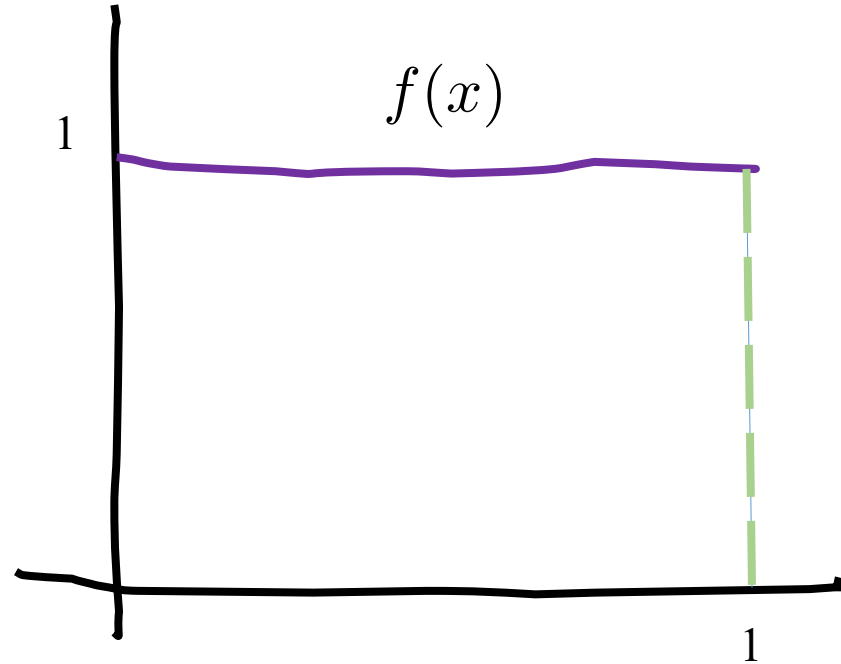
$$P(X + Y = a) = \sum_{y=-\infty}^{\infty} P(X = a - y)P(Y = y) dy$$

Continuous

$$f(X + Y = a) = \int_{y=-\infty}^{\infty} f(X = a - y)f(Y = y) dy$$

Sum of Independent Uniforms

- Let X and Y be independent random variables
 - $X \sim \text{Uni}(0, 1)$ and $Y \sim \text{Uni}(0, 1) \rightarrow f(x) = 1$ for $0 \leq x \leq 1$



For both X and Y

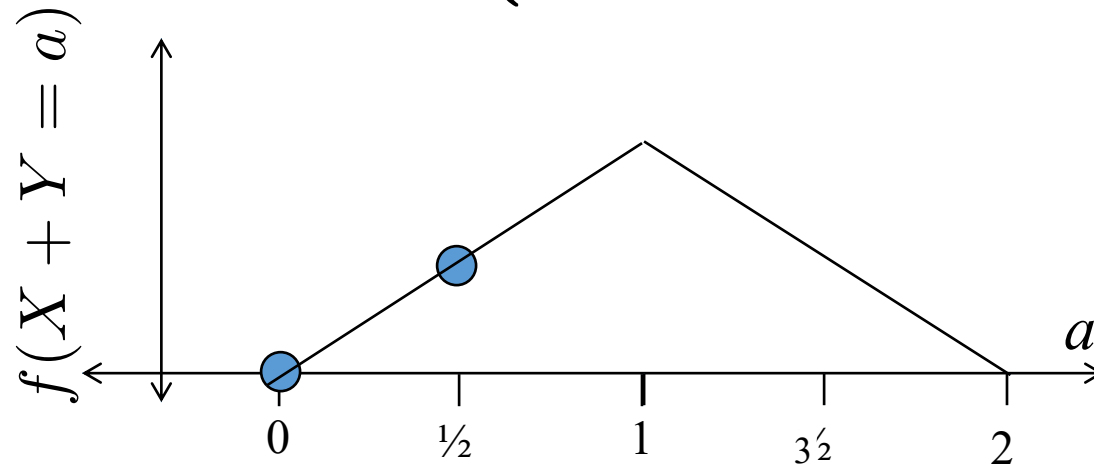
$$1 < a < 2$$

$X \sim \text{Uni}(0, 1)$ $Y \sim \text{Uni}(0, 1)$
 X and Y are independent

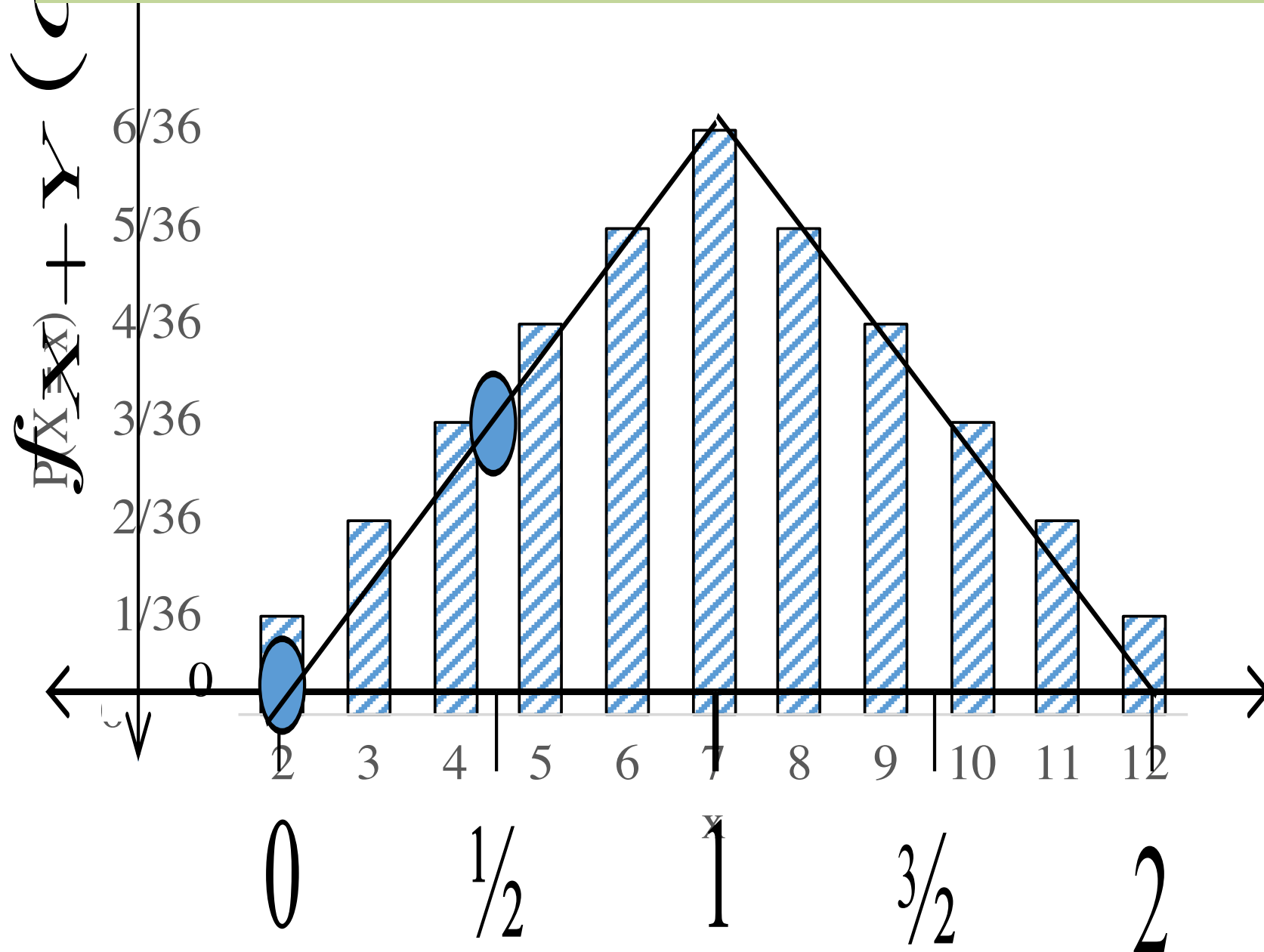
$$f(X + Y = a)?$$

$$f(X + Y = a) = \int_{y=-\infty}^{\infty} f(X = a - y) f(Y = y) dy$$

$$f(X + Y = a) = \begin{cases} a & 0 < a < 1 \\ 2 - a & 1 < a < 2 \\ 0 & \text{otherwise} \end{cases}$$



Sum of Uniforms and Sum of Dice



Sum of 100 uniforms???

Were talking about the sum of uniforms

```
sum.py x
1 import random
2
3 def main():
4     x = random.random()
5     y = random.random()
6     z = x + y
7     print(z)
8
9 if __name__ == '__main__':
10     main()
```

Sum of 100 poissons???



(drumroll)

Central Limit Theorem

Consider n **independent and identically distributed (i.i.d)** variables X_1, X_2, \dots, X_n with $E[X_i] = \mu$ and $\text{Var}(X_i) = \sigma^2$.

$$\sum_{i=1}^n X_i \sim \mathcal{N}(n\mu, n\sigma^2) \quad \text{As } n \rightarrow \infty$$

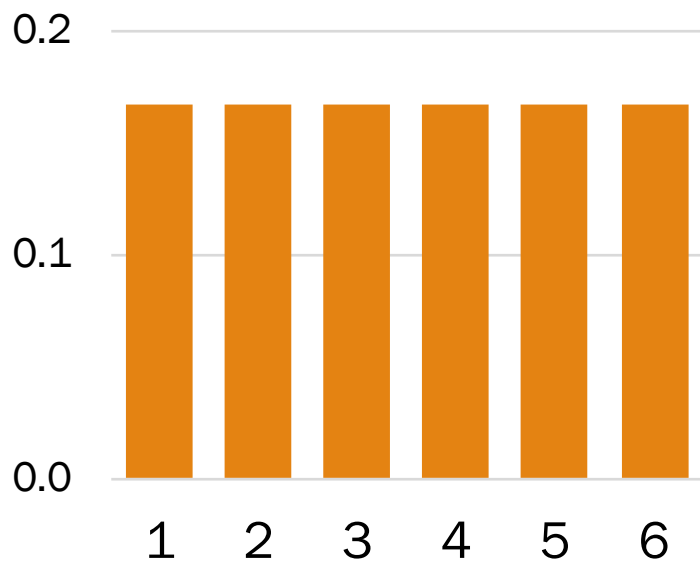
The sum of n **i.i.d.** random variables is normally distributed with mean $n\mu$ and variance $n\sigma^2$.

True happiness



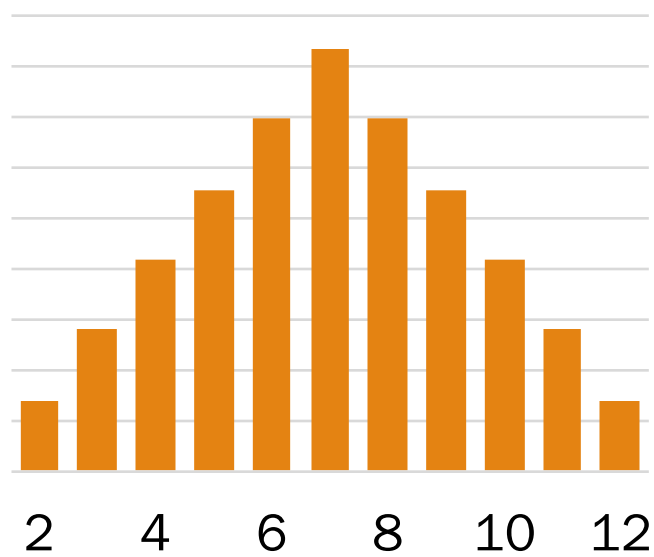
Sum of dice rolls

Roll n independent dice. Let X_i be the outcome of roll i . X_i are i.i.d.



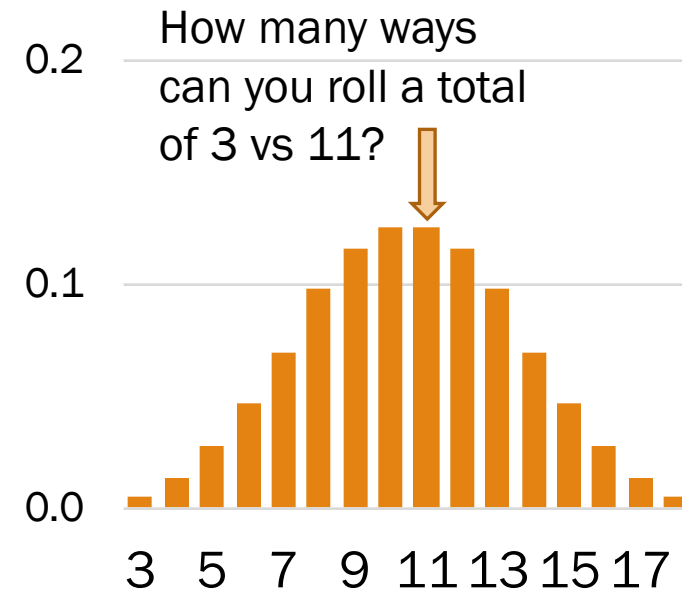
$$\sum_{i=1}^1 X_i$$

Sum of 1 die roll



$$\sum_{i=1}^2 X_i$$

Sum of 2 dice rolls



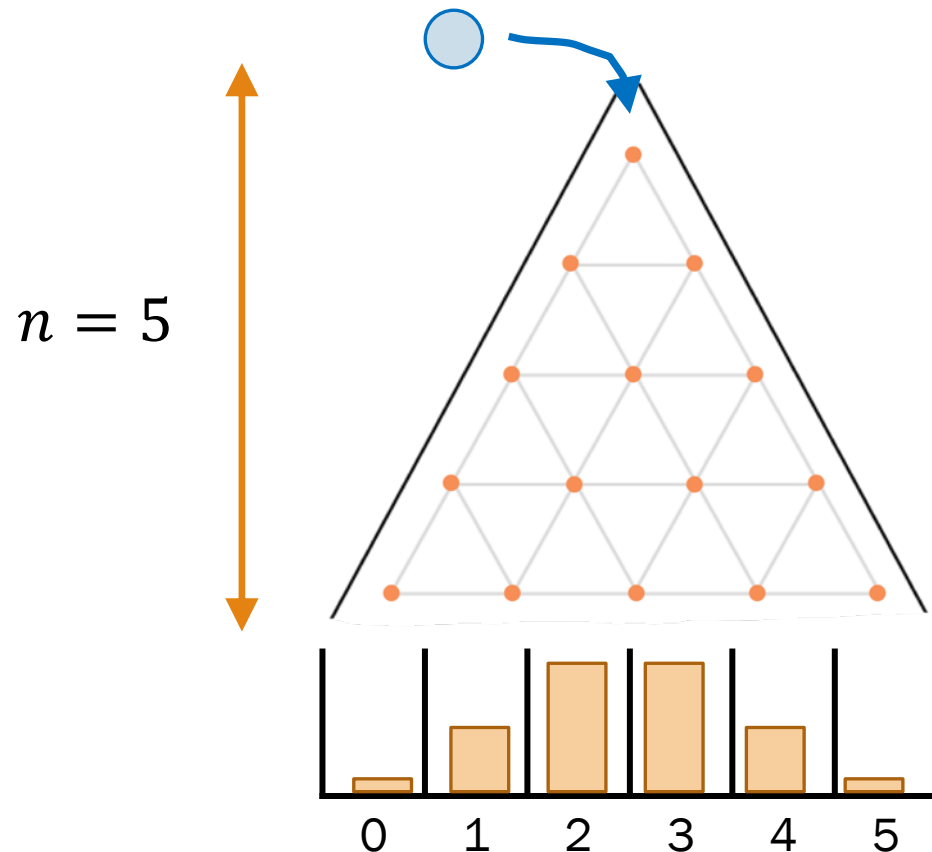
$$\sum_{i=1}^3 X_i$$

Sum of 3 dice rolls

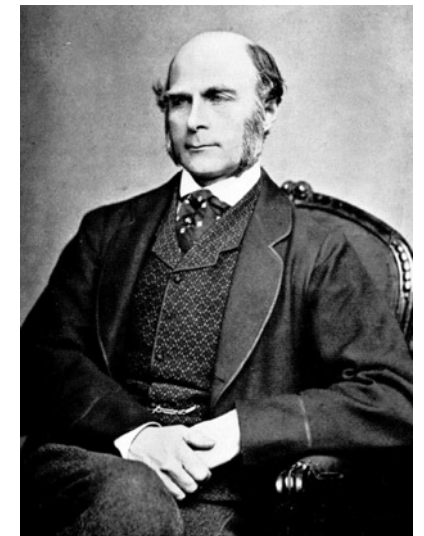
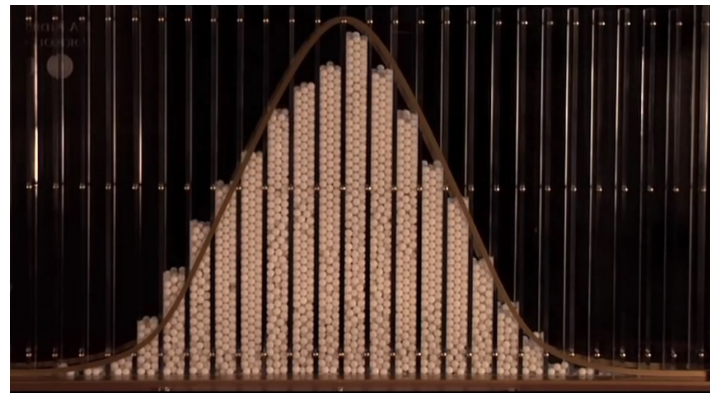
CLT explains a lot

$$\sum_{i=1}^n X_i \sim \mathcal{N}(n\mu, n\sigma^2) \quad \text{As } n \rightarrow \infty$$

The sum of n **i.i.d.** random variables is normally distributed with mean $n\mu$ and variance $n\sigma^2$.



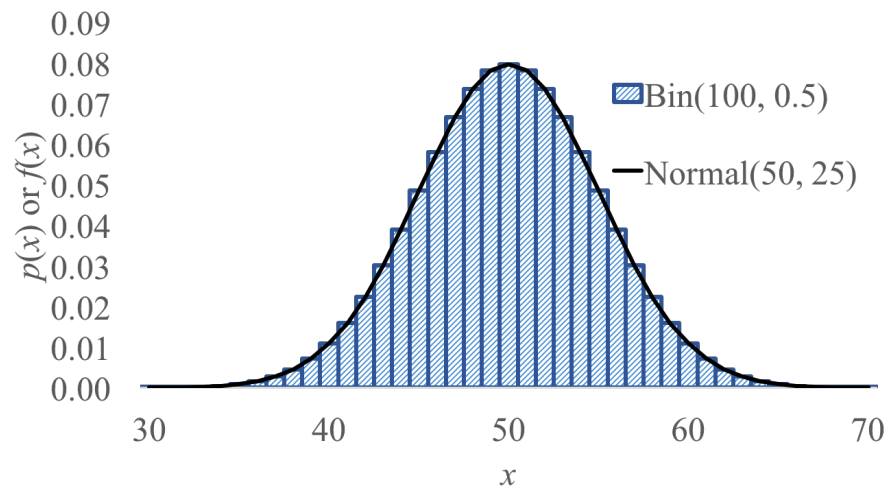
Galton Board, by Sir Francis Galton
(1822-1911)



CLT explains a lot

$$\sum_{i=1}^n X_i \sim \mathcal{N}(n\mu, n\sigma^2) \quad \text{As } n \rightarrow \infty$$

The sum of n **i.i.d.** random variables is normally distributed with mean $n\mu$ and variance $n\sigma^2$.



Proof:

Let $X_i \sim \text{Ber}(p)$ for $i = 1, \dots, n$, where X_i are i.i.d.
 $E[X_i] = p, \text{Var}(X_i) = p(1 - p)$

$$X = \sum_{i=1}^n X_i \quad (X \sim \text{Bin}(n, p))$$

$$X \sim \mathcal{N}(n\mu, n\sigma^2) \quad (\text{CLT, as } n \rightarrow \infty)$$

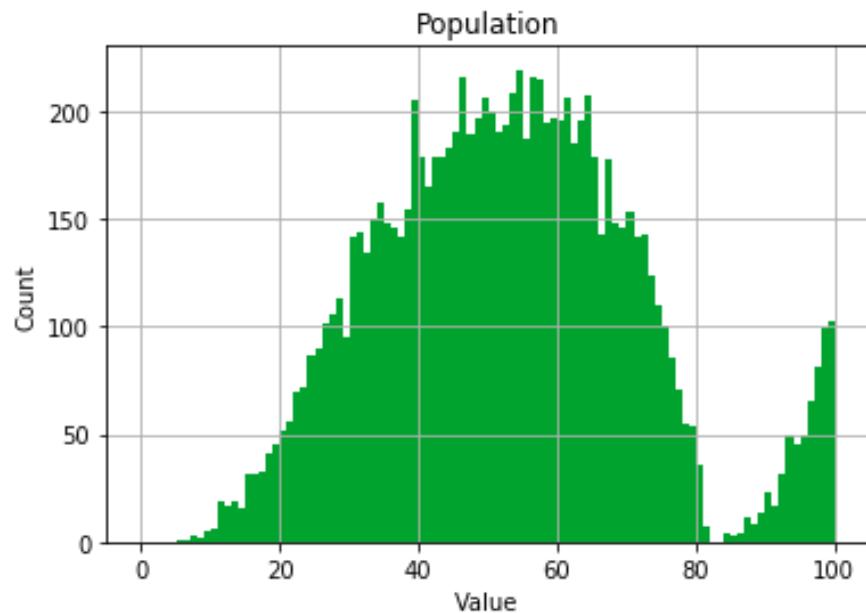
$$X \sim \mathcal{N}(np, np(1 - p)) \quad (\text{substitute mean, variance of Bernoulli})$$

Normal approximation of Binomial
Sum of i.i.d. Bernoulli RVs \approx Normal

CLT explains a lot

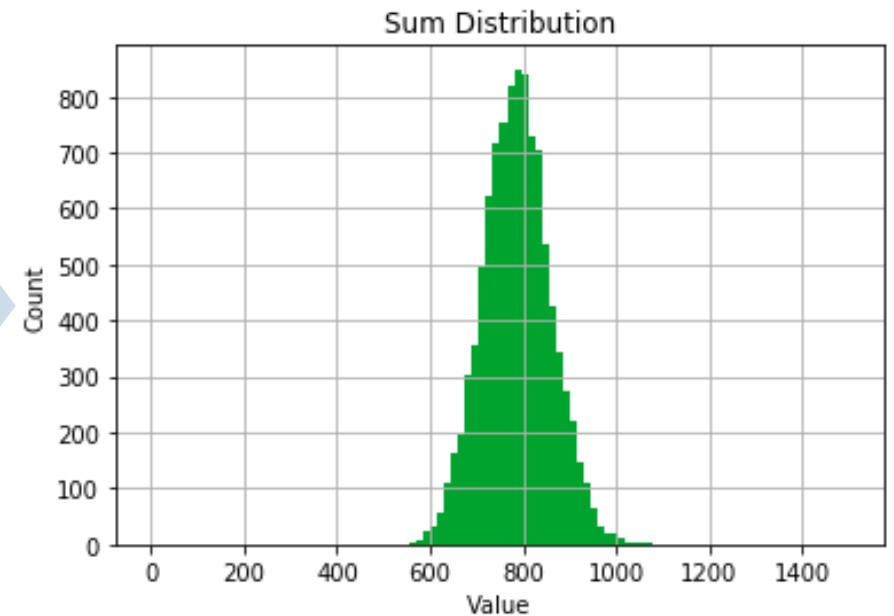
$$\sum_{i=1}^n X_i \sim \mathcal{N}(n\mu, n\sigma^2) \quad \text{As } n \rightarrow \infty$$

The sum of n **i.i.d.** random variables is normally distributed with mean $n\mu$ and variance $n\sigma^2$.



Distribution of X_i

Sample of
size 15,
sum values

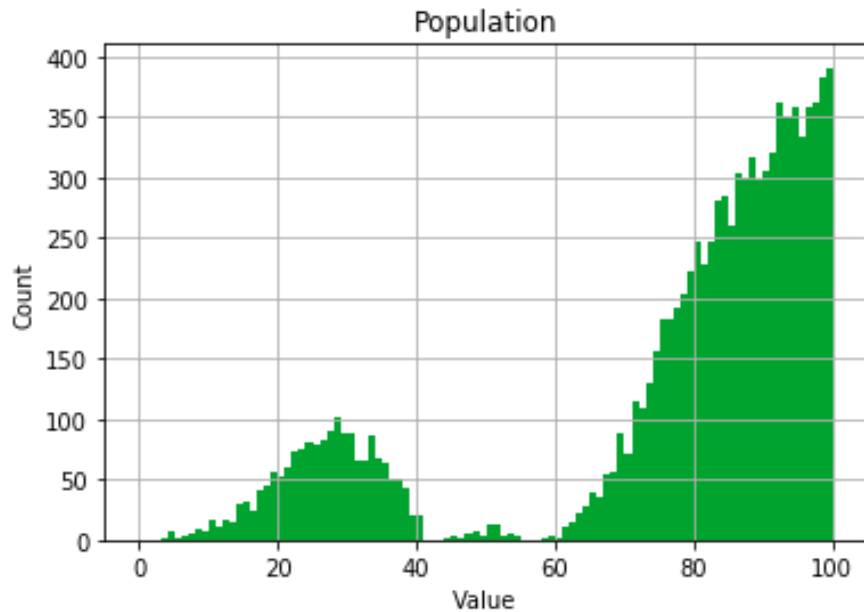


Distribution of $\sum_{i=1}^{15} X_i$

CLT explains a lot

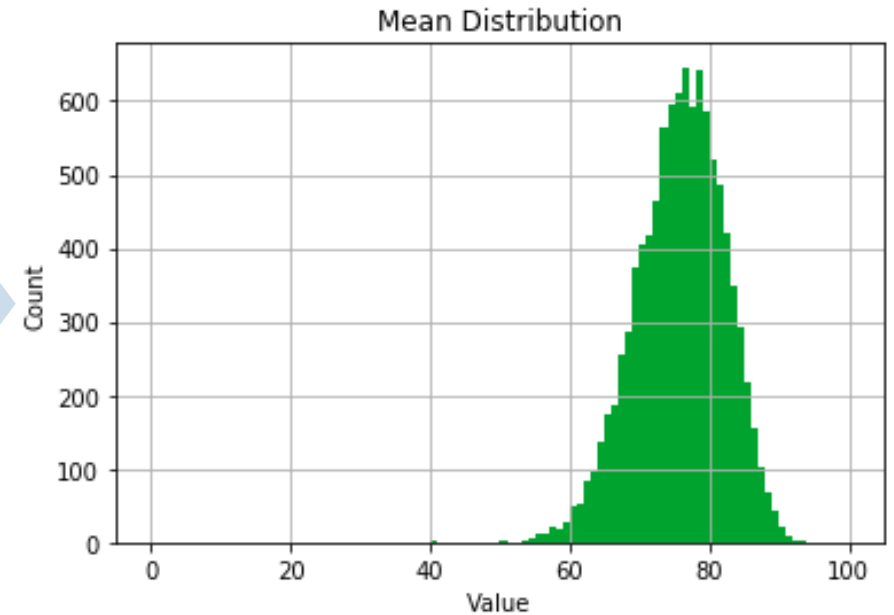
$$\sum_{i=1}^n X_i \sim \mathcal{N}(n\mu, n\sigma^2) \quad \text{As } n \rightarrow \infty$$

The sum of n **i.i.d.** random variables is normally distributed with mean $n\mu$ and variance $n\sigma^2$.



Distribution of X_i

Sample of
size 15,
average values



Distribution of $\frac{1}{15} \sum_{i=1}^{15} X_i$

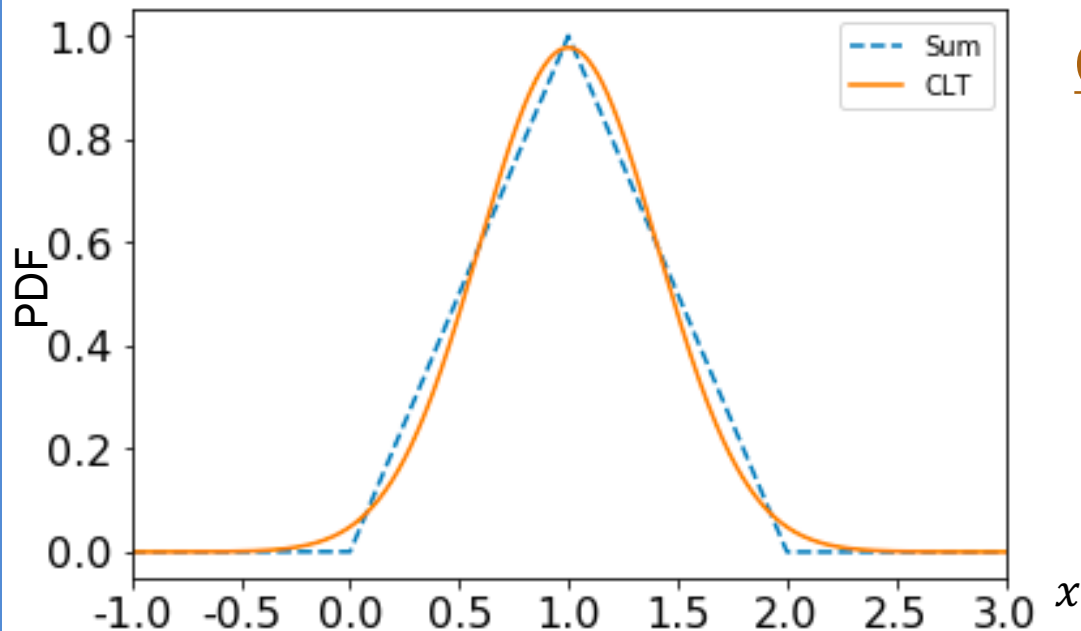
CLT example

Sum of n independent Uniform RVs

Let $X = \sum_{i=1}^n X_i$ be sum of i.i.d. RVs, where $X_i \sim \text{Uni}(0,1)$. $\mu = E[X_i] = 1/2$
 $\sigma^2 = \text{Var}(X_i) = 1/12$

For different n , how close is the CLT approximation of $P(X \leq n/3)$?

$n = 2$:



Exact

$$P(X \leq 2/3) \approx 0.2222$$

CLT approximation

$$X \approx Y \sim \mathcal{N}(n\mu, n\sigma^2) \implies Y \sim \mathcal{N}(1, 1/6)$$

$$P(X \leq 2/3) \approx P(Y \leq 2/3)$$

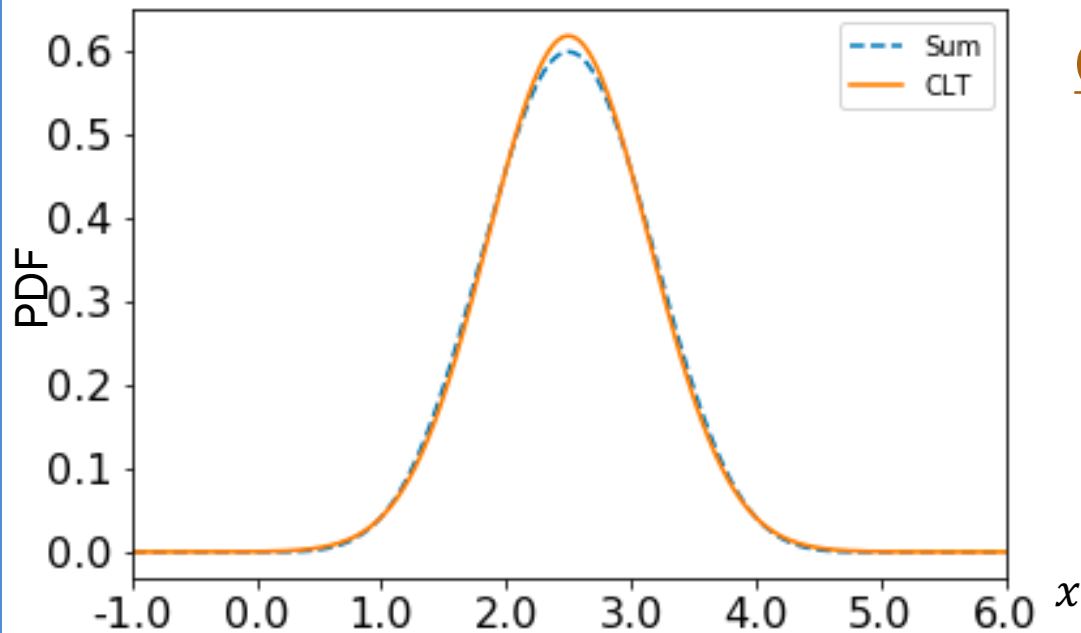
$$= \Phi\left(\frac{2/3 - 1}{\sqrt{1/6}}\right) \approx 0.2071$$

Sum of n independent Uniform RVs

Let $X = \sum_{i=1}^n X_i$ be sum of i.i.d. RVs, where $X_i \sim \text{Uni}(0,1)$. $\mu = E[X_i] = 1/2$
 $\sigma^2 = \text{Var}(X_i) = 1/12$

For different n , how close is the CLT approximation of $P(X \leq n/3)$?

$n = 5$:



Exact

$$P(X \leq 5/3) \approx 0.1017$$

CLT approximation

$$X \approx Y \sim \mathcal{N}(n\mu, n\sigma^2) \implies Y \sim \mathcal{N}(5/2, 5/12)$$

$$P(X \leq 5/3) \approx P(Y \leq 5/3)$$

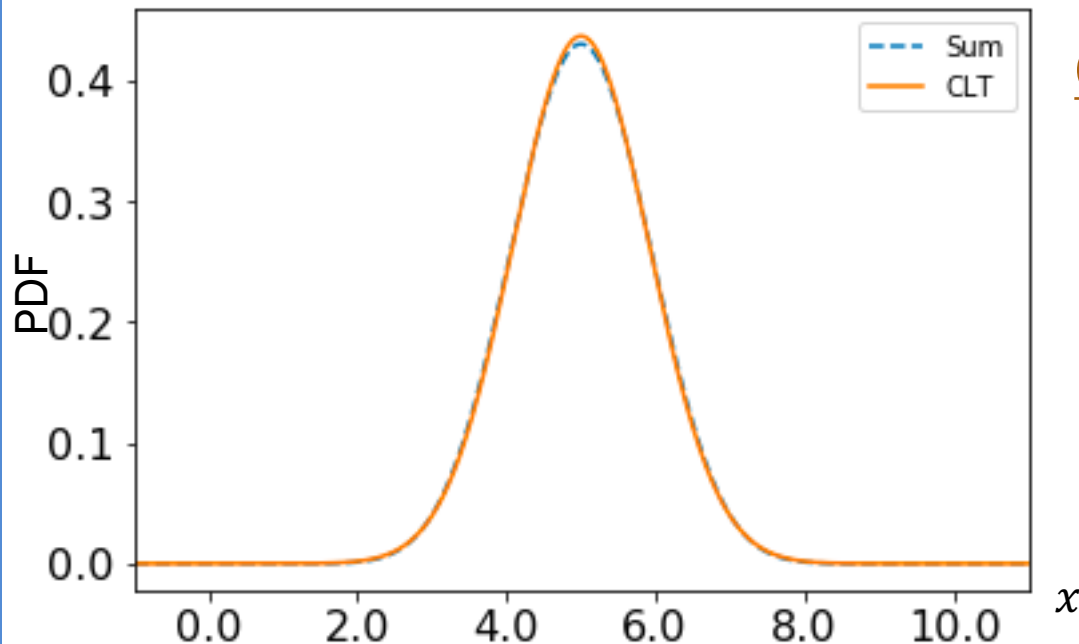
$$= \Phi\left(\frac{5/3 - 5/2}{\sqrt{5/12}}\right) \approx 0.0984$$

Sum of n independent Uniform RVs

Let $X = \sum_{i=1}^n X_i$ be sum of i.i.d. RVs, where $X_i \sim \text{Uni}(0,1)$. $\mu = E[X_i] = 1/2$
 $\sigma^2 = \text{Var}(X_i) = 1/12$

For different n , how close is the CLT approximation of $P(X \leq n/3)$?

$n = 10$:



Exact

$$P(X \leq 10/3) \approx 0.0337$$

CLT approximation

$$X \approx Y \sim \mathcal{N}(n\mu, n\sigma^2) \implies Y \sim \mathcal{N}(5, 5/6)$$

$$P(X \leq 10/3) \approx P(Y \leq 10/3)$$

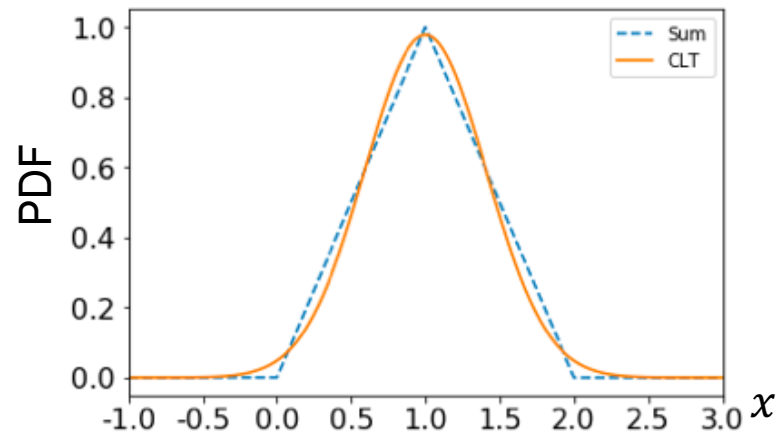
$$= \Phi\left(\frac{10/3 - 5}{\sqrt{5/6}}\right) \approx 0.0339$$

Sum of n independent Uniform RVs

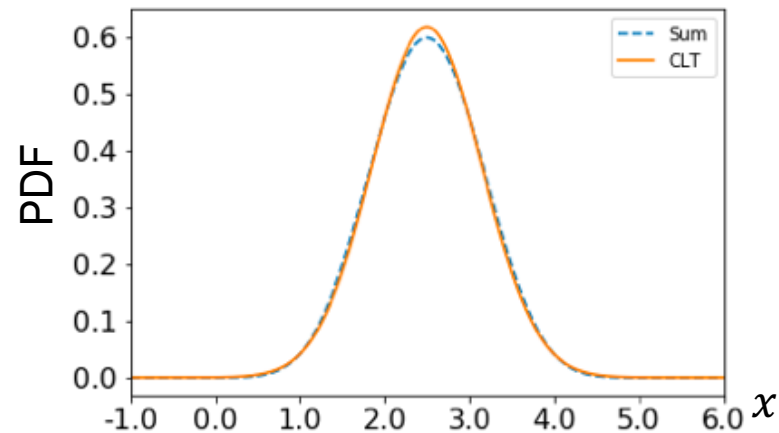
Let $X = \sum_{i=1}^n X_i$ be sum of i.i.d. RVs, where $X_i \sim \text{Uni}(0,1)$. $\mu = E[X_i] = 1/2$
 $\sigma^2 = \text{Var}(X_i) = 1/12$

For different n , how close is the CLT approximation of $P(X \leq n/3)$?

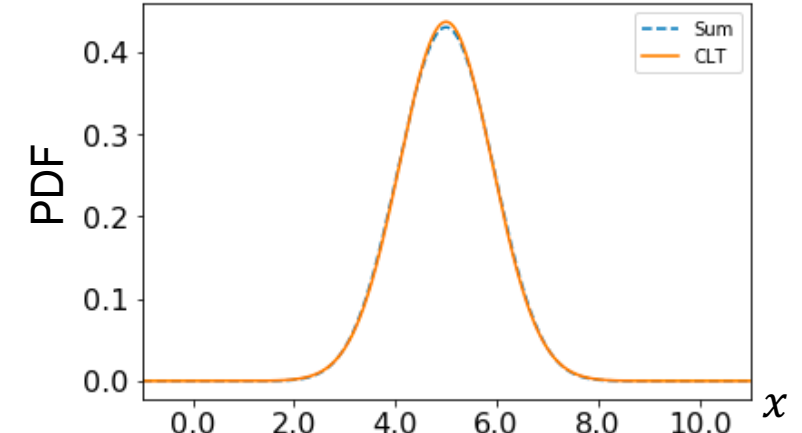
$n = 2$:



$n = 5$:



$n = 10$:



Most books will tell you that CLT holds if $n \geq 30$, but it can hold for smaller n depending on the distribution of your i.i.d. X_i 's.

The sum of independent, identically distributed variables:

$$Y = \sum_{i=0}^n X_i$$

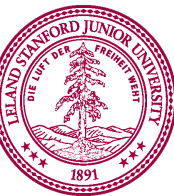


Is normally distributed:

$$Y \sim N(n\mu, n\sigma^2)$$

where $\mu = E[X_i]$

$$\sigma^2 = \text{Var}(X_i)$$

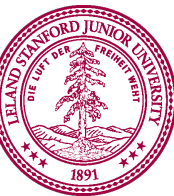


What about other functions?

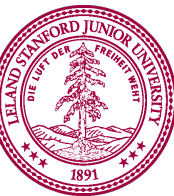
Sum of iid? Normal

Average of iid?

Max of iid?



It's play time!



Sum of Dice

- You will roll 10 6-sided dice (X_1, X_2, \dots, X_{10})
 - X = total value of all 10 dice = $X_1 + X_2 + \dots + X_{10}$
 - Win if: $X \leq 25$ or $X \geq 45$
 - Roll!
- And now the truth (according to the CLT)...



Sum of Dice

- You will roll 10 6-sided dice (X_1, X_2, \dots, X_{10})
 - X = total value of all 10 dice = $X_1 + X_2 + \dots + X_{10}$
 - Win if: $X \leq 25$ or $X \geq 45$

-
- Recall CLT: $X = \sum_{i=1}^n X_i \rightarrow N(n\mu, n\sigma^2)$ As $n \rightarrow \infty$

- Determine $P(X \leq 25 \text{ or } X \geq 45)$ using CLT:

$$\mu = E[X_i] = 3.5 \qquad \sigma^2 = \text{Var}(X_i) = \frac{35}{12} \qquad X \approx N(35, 29.2)$$

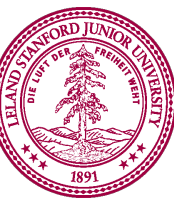
$$1 - P(25.5 < X < 44.5) = 1 - P\left(\frac{25.5 - 35}{\sqrt{29.2}} < Z < \frac{44.5 - 35}{\sqrt{29.2}}\right)$$

$$\approx 1 - (2\Phi(1.76) - 1) \approx 2(1 - 0.9608) = 0.0784$$

Wonderful Form of Cosmic Order

I know of scarcely anything so apt to impress the imagination as the wonderful form of cosmic order expressed by the "[Central limit theorem]". The law would have been personified by the Greeks and deified, if they had known of it. It reigns with serenity and in complete self-effacement, amidst the wildest confusion. The huger the mob, and the greater the apparent anarchy, the more perfect is its sway. It is the supreme law of Unreason. Whenever a large sample of chaotic elements are taken in hand and marshalled in the order of their magnitude, an unsuspected and most beautiful form of regularity proves to have been latent all along.

- Sir Francis Galton



Midterm Summer 2023...

We made it a bit hard...

But First

What we care about?

Knowledge!

What does the Midterm give us?

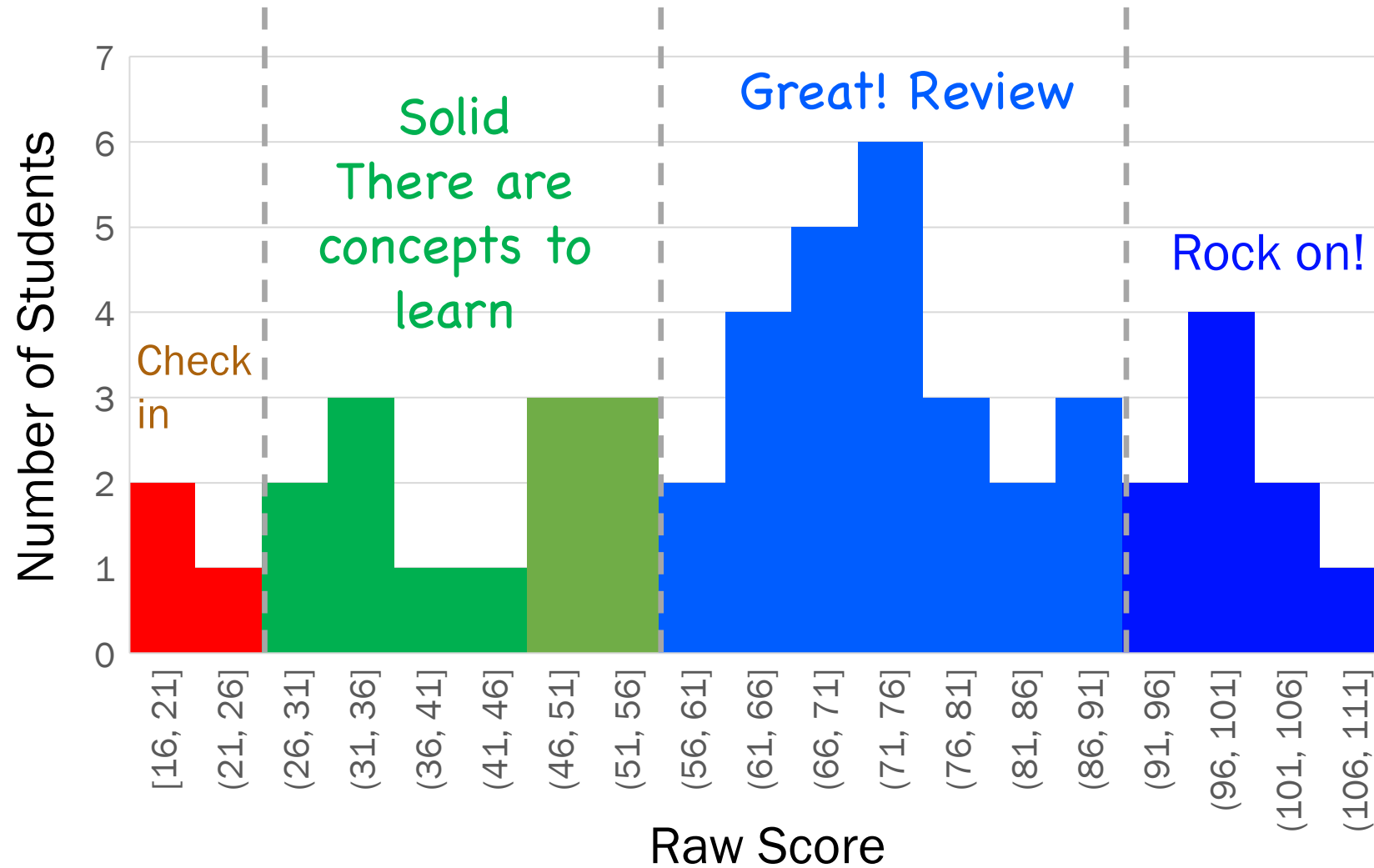
Test Score?

Just a Heuristic!

$P(\textit{Knowledge} \mid \textit{Test Score})$

Plenty of ways to characterize this distribution!
- *Psets, Improvement on final!*

Grade Distribution



$$\mu = \frac{66.7}{120}$$
$$\sigma = \frac{23.88}{120}$$

Midterm Logistics

Regrade requests:

- Submit by Monday.
- Reserve the right to regrade the whole test

Grade is still under your control:

- Think of the midterm as a diagnostic. Found an area to improve?
- Staff are always looks for growth between the midterm and final!

What if you didn't get the score you wanted

We look for improvement between the midterm and final. We will substantially **down weight** the midterm for folks who show great improvement.