



# Midterm Review

CS109, Fall 2025



Good luck on  
your exam



# Roadmap So Far

$$P(E^C) = 1 - P(E)$$

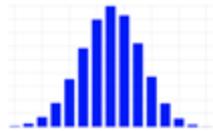
Core Probability



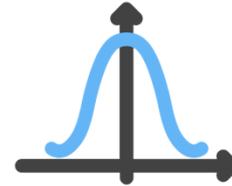
Inference



Midterm



Random Variables



CLT + Beta

# Core Probability: The Formula Toolkit

## The Law of Total Probability

$$P(E) = P(E \text{ and } F) + P(E \text{ and } F^C)$$
$$P(E) = \sum_{i=1}^n P(E \text{ and } B_i)$$
$$P(E) = P(E|F)P(F) + P(E|F^C)P(F^C)$$
$$= \sum_{i=1}^n P(E|B_i)P(B_i)$$

## Bayes' Theorem

$$P(B|E) = \frac{P(E|B) \cdot P(B)}{P(E)}$$
$$P(B|E) = \frac{P(E|B) \cdot P(B)}{P(E|B) \cdot P(B) + P(E|B^C) \cdot P(B^C)}$$

## Definition of Conditional Probability

$$P(E|F) = \frac{P(E \text{ and } F)}{P(F)}$$

**Axiom 1:**  $0 \leq P(E) \leq 1$

**Axiom 2:**  $P(S) = 1$

**Axiom 3:** If  $E$  and  $F$  are mutually exclusive, then  $P(E \text{ or } F) = P(E) + P(F)$

Otherwise, use Inclusion-Exclusion:

$$P(E \text{ or } F) = P(E) + P(F) - P(E \text{ and } F)$$

$$P(E^C) = 1 - P(E)$$

## De Morgan's Laws

$$(A \text{ or } B)^C = A^C \text{ and } B^C$$

$$(A \text{ and } B)^C = A^C \text{ or } B^C$$

## Chain Rule

$$P(E \text{ and } F) = P(E|F) \cdot P(F)$$
$$= P(F|E) \cdot P(E)$$

## Independence

$$P(E|F) = P(E)$$
$$P(E \text{ and } F) = P(E)P(F)$$

# Core Probability: The Formula Toolkit

*The hard part: knowing when to use which formula*

## The Law of Total Probability

$$\begin{aligned}P(E) &= P(E \text{ and } F) + P(E \text{ and } F^C) & P(E) &= \sum_{i=1}^n P(E \text{ and } B_i) \\P(E) &= P(E|F)P(F) + P(E|F^C)P(F^C) & &= \sum_{i=1}^n P(E|B_i)P(B_i)\end{aligned}$$

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## De Morgan's Laws

$$\begin{aligned}(A \text{ or } B)^C &= A^C \text{ and } B^C \\(A \text{ and } B)^C &= A^C \text{ or } B^C\end{aligned}$$

## Chain Rule

$$\begin{aligned}P(E \text{ and } F) &= P(E|F) \cdot P(F) \\&= P(F|E) \cdot P(E)\end{aligned}$$

## Independence

$$\begin{aligned}P(E|F) &= P(E) \\P(E \text{ and } F) &= P(E)P(F)\end{aligned}$$

# Core Probability: The Formulas

**Axiom 1:**  $0 \leq P(E) \leq 1$

**Axiom 2:**  $P(S) = 1$

"The probability of anything happening...is 1"

# Core Probability: The Formulas

**Axiom 1:**  $0 \leq P(E) \leq 1$

**Axiom 2:**  $P(S) = 1$

**Taking the Complement:**

$$P(E^C) = 1 - P(E)$$



"Everything either happens...or doesn't"



Many times it is easier to calculate  $P(E^C)$  .

# Core Probability: The Formulas

**Axiom 1:**  $0 \leq P(E) \leq 1$

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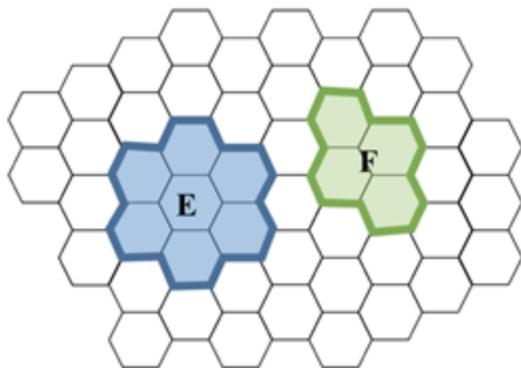
**Probability of “Or”:**

If  $E$  and  $F$  are mutually exclusive,

$$P(E \text{ or } F) = P(E) + P(F)$$

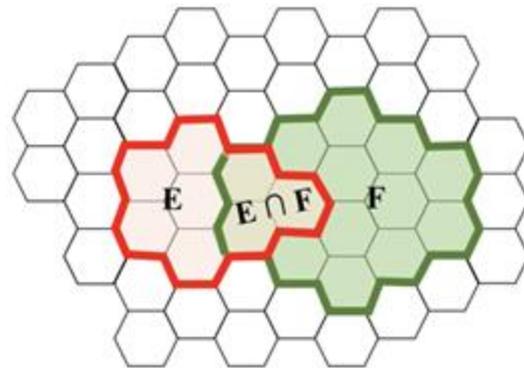
If  $E$  and  $F$  are *not* mutually exclusive, use  
Inclusion-Exclusion:

$$P(E \text{ or } F) = P(E) + P(F) - P(E \text{ and } F)$$



Mutually Exclusive

$$P(E \text{ and } F) = 0$$



Not Mutually Exclusive

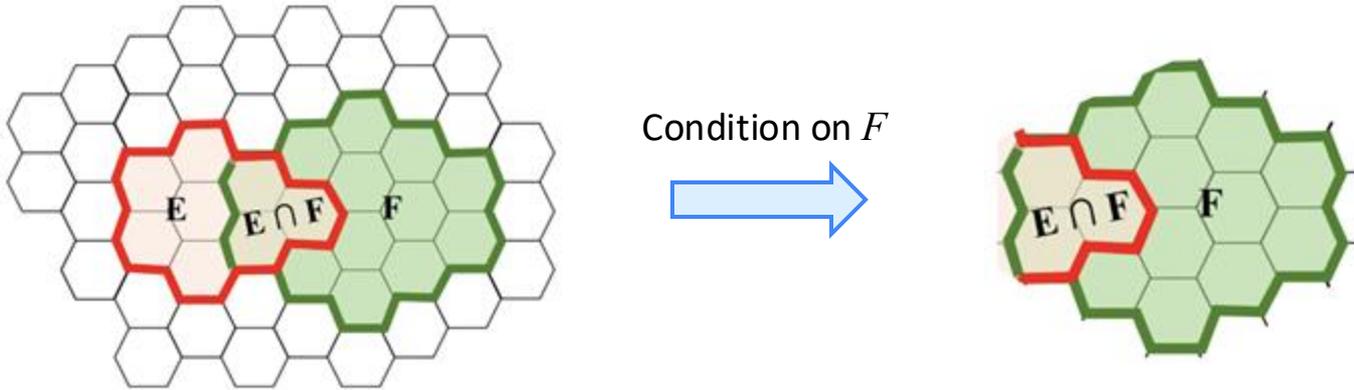
Like "overcounting", then correcting the overcount

# Core Probability: Conditionals

$P(E | F)$  is  $P(E)$ , in a world where we know  $F$  happened.

$$P(E|F) = \frac{P(E \text{ and } F)}{P(F)}$$

- There is no longer any uncertainty about  $F$ :  $P(F) = 1$
- When we condition on  $F$ , the **sample space shrinks** to outcomes in  $F$



Note!  $P(E | F) \neq P(E \text{ and } F)$ , and  $P(E | F) \neq P(F | E)$

# Core Probability: The Formulas

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**Taking the Complement:**

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**Definition of Conditional Probability:**

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**Chain Rule:**

$$\begin{aligned} P(E \text{ and } F) &= P(E|F) \cdot P(F) \\ &= P(F|E) \cdot P(E) \end{aligned}$$

Always true, regardless of independence

# Core Probability: The Formulas

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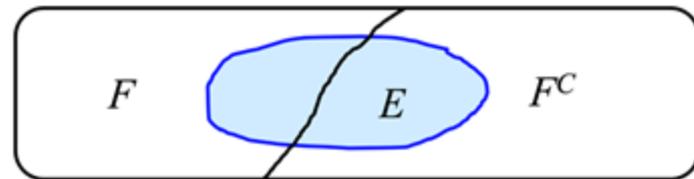
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When we need  $P(E)$ , but only know  $P(E|F)$

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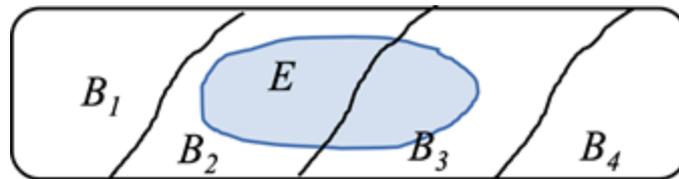
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$$\begin{aligned} P(E) &= \sum_{i=1}^n P(E \text{ and } B_i) \\ &= \sum_{i=1}^n P(E|B_i)P(B_i) \end{aligned}$$



# Core Probability: Law of Total Probability

## Cellphone

Your cell phone is constantly trying to keep track of where you are. At any given point in time, for all nearby locations, your phone stores a probability that you are in that location.



Right now your phone believes that you are in one of 16 different locations arranged in a grid with the following probabilities (see the figure on the left, **prior**):

$$\begin{aligned}P(B) &= \sum_{i=1}^{16} P(B \cap L = \text{location } i) \\ &= \sum_{i=1}^{16} P(B|L = \text{location } i)P(L = \text{location } i)\end{aligned}$$



# Core Probability: The Formulas

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**Taking the Complement:**

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**Bayes' Theorem:**

$$P(B|E) = \frac{P(E|B) \cdot P(B)}{P(E)}$$

$$P(B|E) = \frac{P(E|B) \cdot P(B)}{P(E|B) \cdot P(B) + P(E|B^C) \cdot P(B^C)}$$

$$P(B|E) = \frac{P(E|B) \cdot P(B)}{\sum_{i=1}^n P(E|B_i)P(B_i)}$$

LOTP in the denominator!

# Core Probability: Independence

Events  $A$  and  $B$  are independent if knowing  $A$  happened doesn't change our belief in  $B$ .

$$P(A|B) = P(A)$$

$$P(AB) = P(A)P(B)$$

Examples:

- Completely unrelated things
- Coin flips + dice rolls (generally, repeat trials)
- Sampling with replacement

If you can assume independence, you get this math for free

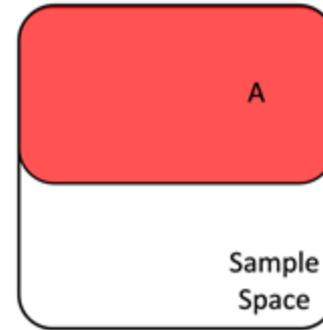
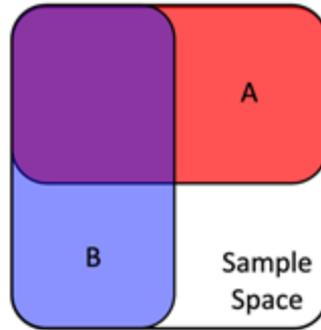
If you need to prove independence, these are the equations you show hold true

# Core Probability: Independence

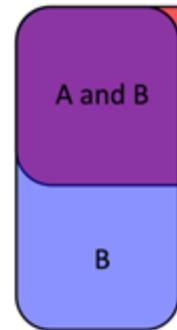
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If we look at the whole sample space,  $P(A) = 0.5$



If we shrink the sample space to  $B$ ,  $P(A|B) = 0.5$

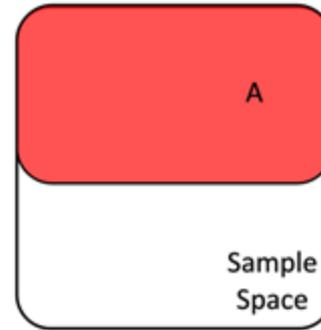
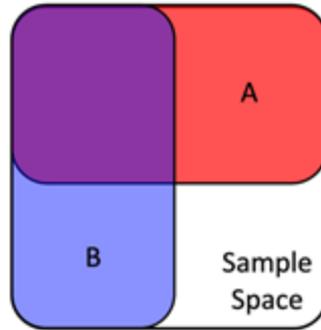
What *independence* looks like:

# Core Probability: Independence

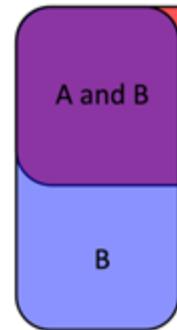
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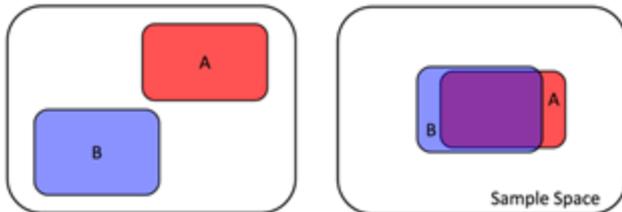


If we look at the whole sample space,  $P(A) = 0.5$



If we shrink the sample space to B,  $P(A|B) = 0.5$

What *dependence* looks like:



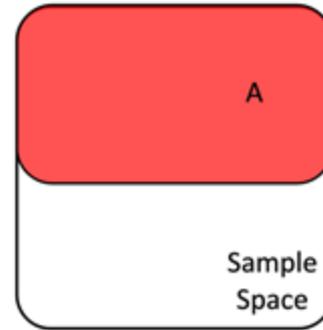
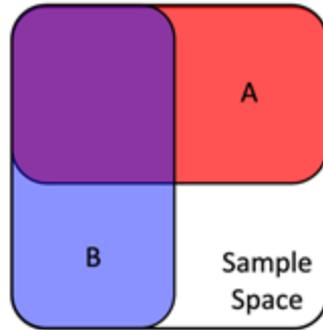
What *independence* looks like:

# Core Probability: Independence

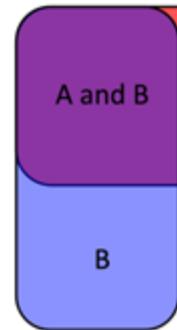
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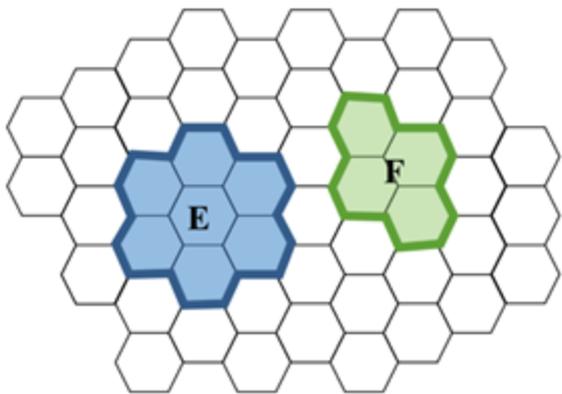


If we shrink the sample space to B,  $P(A|B) = 0.5$

If  $A$  and  $B$  are independent,  $A$  and  $B^C$  are independent.

# Core Probability: Mutual Exclusion

When two events are mutually exclusive, we know that both events can never co-occur.

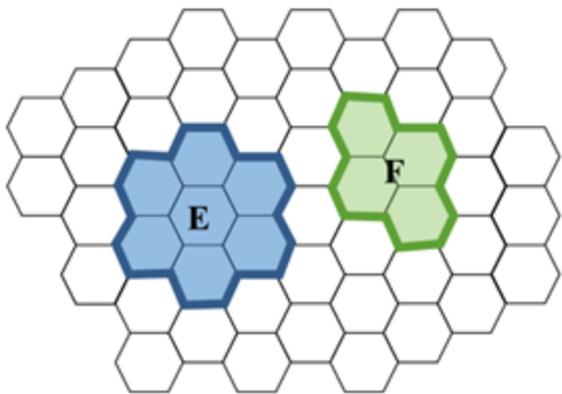


Examples:

- Winning vs. losing the lottery (complements)
- For random variable  $X$ ,  $X = 0$  vs.  $X = 1$
- Heads-Heads-Tails vs. Tails-Heads-Tails coin flips

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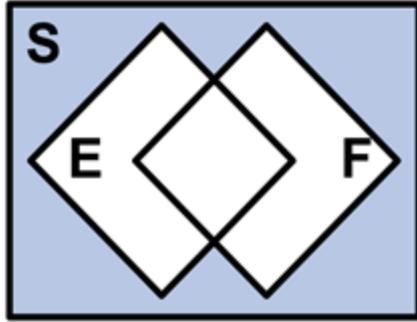
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**Mutually exclusive events are *never* independent.**

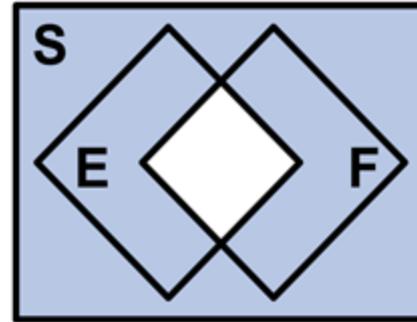
- If A and B are mutually exclusive, then knowing A happened tells me B can't happen – that's the opposite of independence!

# Core Probability: De Morgan's Laws



$$(A \text{ or } B)^C = A^C \text{ and } B^C$$

Neither event happens = A doesn't happen, AND  
B doesn't happen



$$(A \text{ and } B)^C = A^C \text{ or } B^C$$

"Not both events" = A doesn't happen, OR  
B doesn't happen

# Counting

Why do we do counting? Because a lot of probability involves counting outcomes.

$$P(E) = \frac{\overset{\text{event}}{|E|}}{\underset{\substack{\# \text{ outcomes in} \\ \text{sample space}}{|S|}}$$

## Counting with steps

**Definition:** Step Rule of Counting (aka Product Rule of Counting)

If an experiment has two parts, where the first part can result in one of  $m$  outcomes and the second part can result in one of  $n$  outcomes regardless of the outcome of the first part, then the total number of outcomes for the experiment is  $m \cdot n$ .

 Scales nicely to many steps

# Counting

(H, H, H, H, T, T, T, T, T, T)  
(H, H, H, T, H, T, T, T, T, T)  
(H, H, H, T, T, H, T, T, T, T)  
(H, H, H, T, T, T, H, T, T, T)  
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(H, H, H, T, T, T, T, T, H, T)  
(H, H, H, T, T, T, T, T, T, H)  
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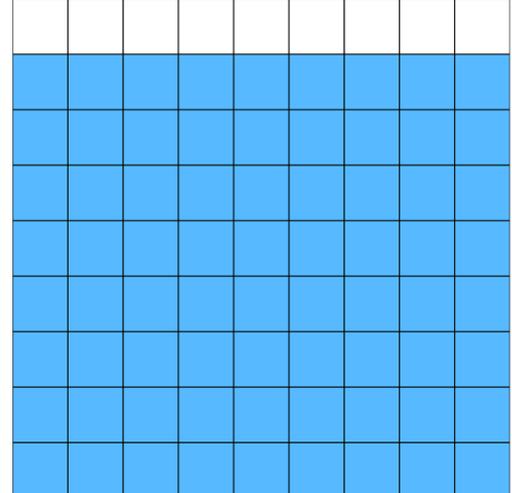
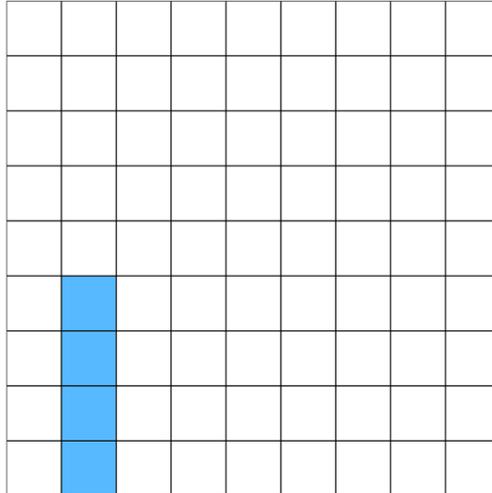
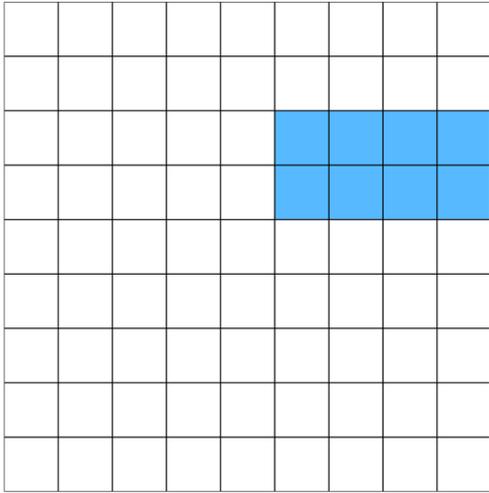
How many ways can you draw a subset of  $k$  items from a set of  $n$ ?

$$\binom{n}{k}$$

# Number of Rectangles in a 9x9 grid

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Why is the answer 2025? Hint:  $\binom{9}{2} = 45$



[https://probabilityforcs.firebaseio.com/book/rectangles\\_in\\_a\\_grid](https://probabilityforcs.firebaseio.com/book/rectangles_in_a_grid)

# Core Probability: The Formula Toolkit

## The Law of Total Probability

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$$P(E^C) = 1 - P(E)$$

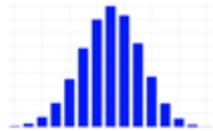
Core Probability



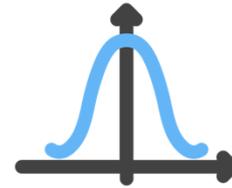
Inference



Midterm



Random Variables

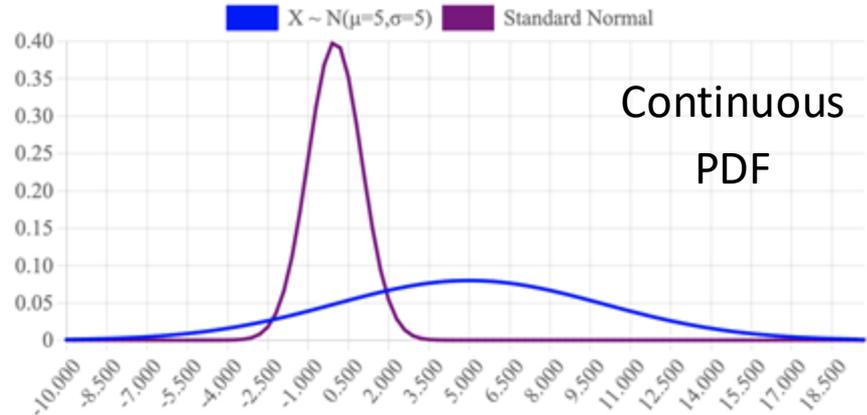
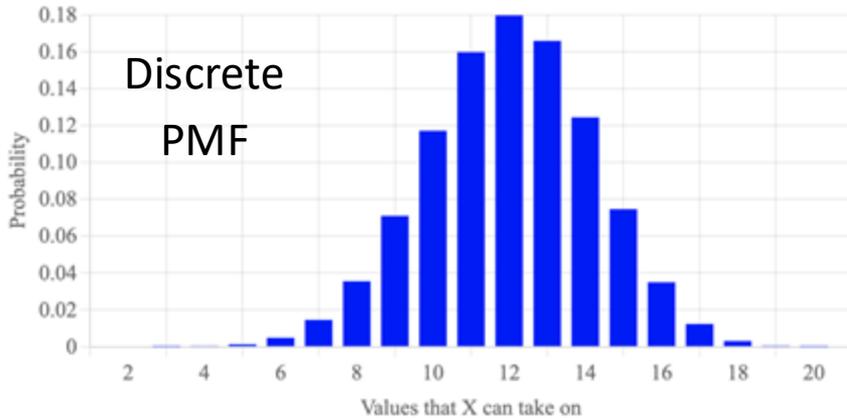


CLT + Beta

# Random Variables

A random variable is a variable whose value is uncertain.

**Most Important Property:** The probability distribution (PMF or PDF) – all possible values of the RV and their probabilities (or densities).



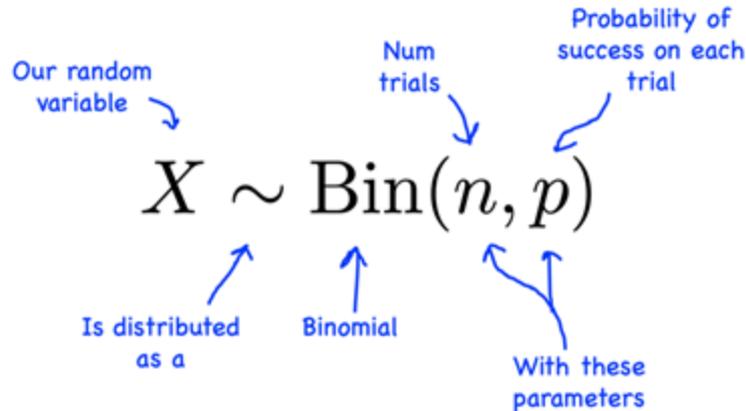
A random variable taking on a value is an event! ( $X = 10$ )

# Random Variables: Define, Then Use!

The recipe for solving random variable problems:

## Step 1 - Define your random variable

"Let X be..."



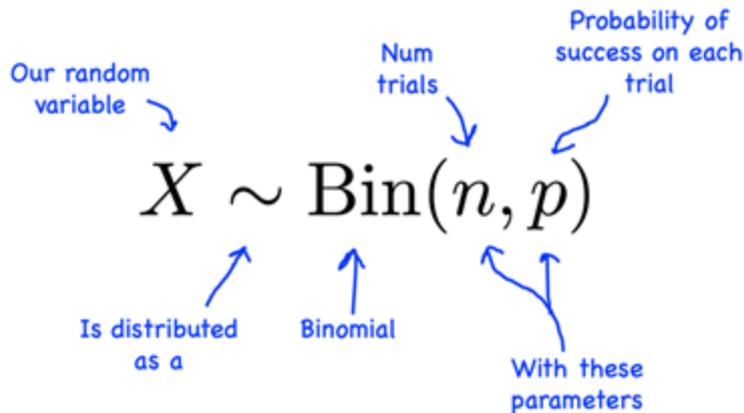
# Random Variables: Define, Then Use!

The recipe for solving random variable problems:

**Step 1 - Define your random variable**

**Step 2 - Profit off the PMF/PDF/CDF**

"Let X be..."

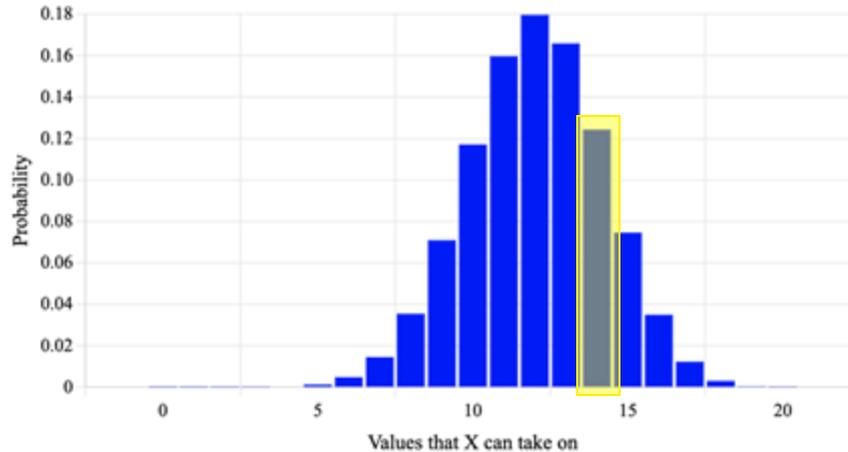


$$P(X = x) = \binom{n}{x} p^x (1 - p)^{n-x}$$

# Discrete Random Variables: Using PMFs

To find  $P(X = x)$ :

$$P(X = x) = \binom{n}{x} p^x (1 - p)^{n-x}$$



One bar of the PMF

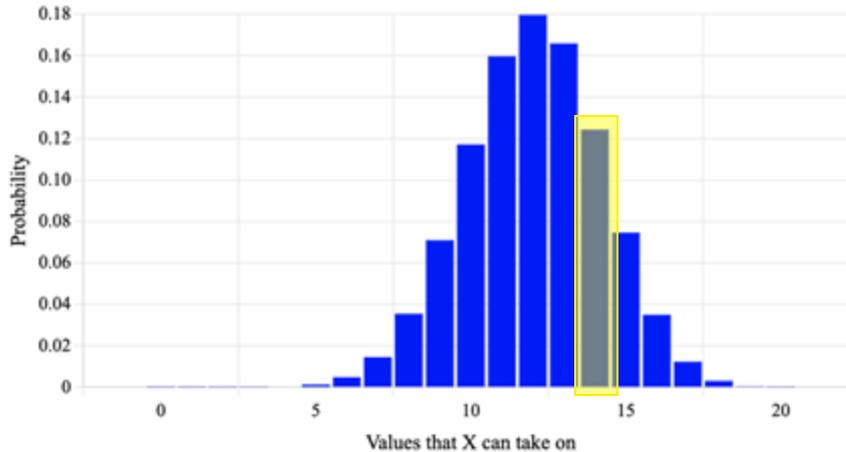
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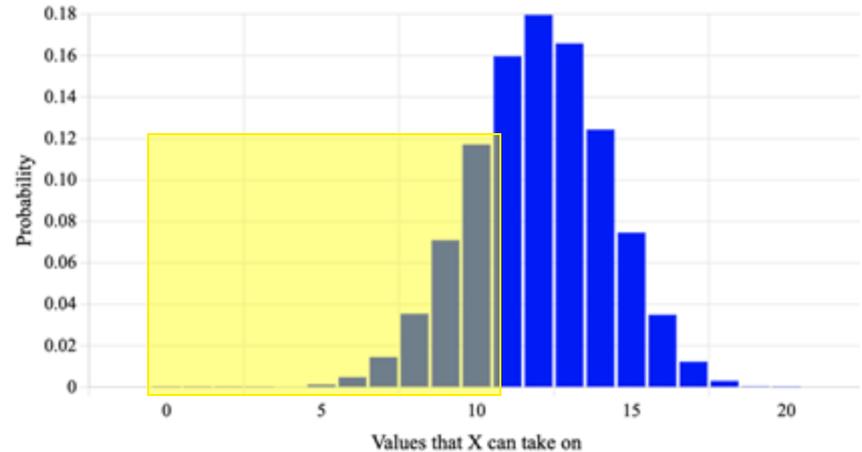
$$P(X = x) = \binom{n}{x} p^x (1 - p)^{n-x}$$

To find  $P(X < x)$ ,  $P(X > x)$ , etc:

$$P(X \leq x) = \sum_{i=0}^x \binom{n}{i} p^i (1 - p)^{n-i}$$



One bar of the PMF



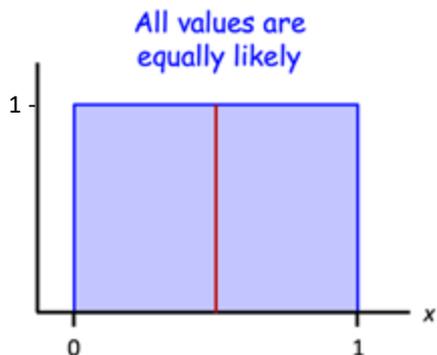
Add up bars of the PMF

# Continuous Random Variables: Using PDFs

To find  $P(X = x)$ :

*It's just zero! :O*

For Uniform(0, 1):



Possible values are between 0 and 1

$$P(0 \leq X \leq 1) = 1$$

$$P(0.5 \leq X \leq 1) = 0.5$$

$$P(0.5 \leq X \leq 0.6) = 0.1$$

$$P(0.5 \leq X \leq 0.5001) = 0.0001$$

$$P(X = 0.5) = 0$$

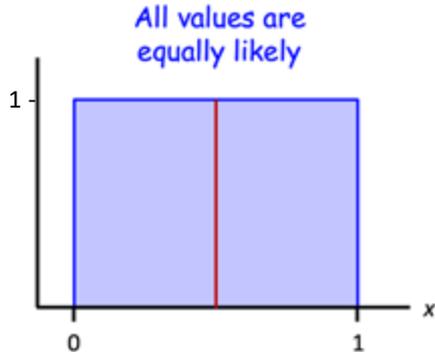
The probability of any exact outcome, with infinite precision...is zero

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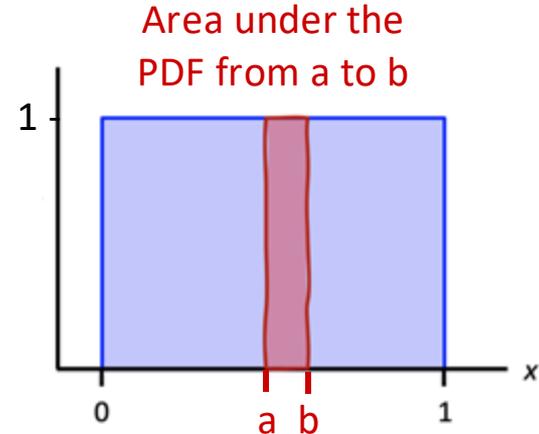
$$P(X = 0.5) = 0$$

The probability of any exact outcome, with infinite precision...is zero

To find  $P(X < x)$ ,  $P(X > x)$ , etc:

$$P(a < X < b) = \int_{x=a}^b f(X = x) dx$$

(PDF)



# Continuous Random Variables: Using CDFs

**To find  $P(X = x)$ :**

*The CDF can't give you this :)*

# Continuous Random Variables: Using CDFs

To find  $P(X = x)$ :

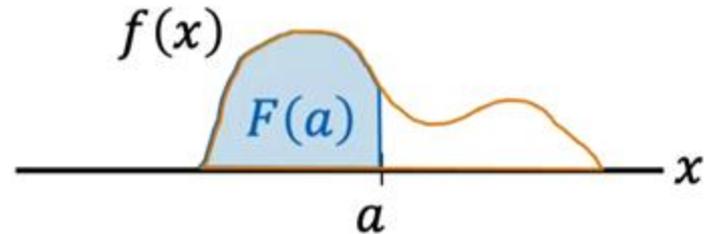
*The CDF can't give you this :)*

The CDF is the integral of the PDF,  
done for you!

To find  $P(X < x)$ :

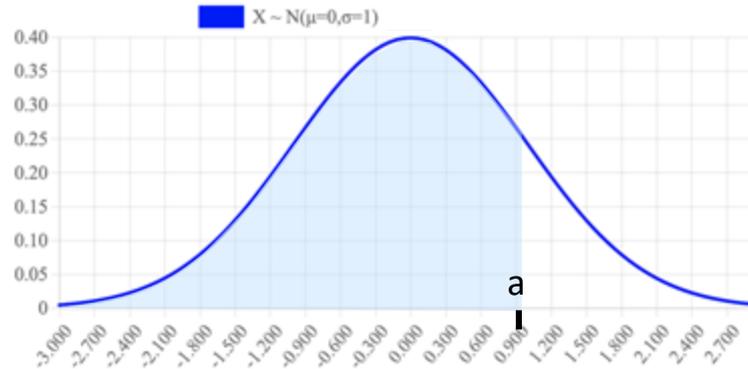
Plug into the CDF!

$$F(a) = \int_{-\infty}^a f(x) dx \quad (\text{PDF})$$



# Continuous Random Variables: Any Range With CDF

How to get any probability from a CDF:



Probability Query

$$P(X < a)$$

$$P(X \leq a)$$

$$P(X > a)$$

$$P(a < X < b)$$

Solution

$$F(a)$$

$$F(a)$$

$$1 - F(a)$$

$$F(b) - F(a)$$

Explanation

That is the definition of the CDF

Trick question.  $P(X = a) = 0$

$$P(X < a) + P(X > a) = 1$$

$$F(a) + P(a < X < b) = F(b)$$

# Random Variables: Expected Value and Variance

## General Formulas for Expectation:

Discrete  $E[X] = \sum_x x \cdot P(X = x)$

Continuous  $E[X] = \int_{-\infty}^{\infty} x f(x) dx$

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Discrete  $E[X] = \sum_x x \cdot P(X = x)$

Continuous  $E[X] = \int_{-\infty}^{\infty} x f(x) dx$

## General Formulas for Variance:

$$\text{Var}(X) = E[(X - \mu)^2] = E[X^2] - (E[X])^2$$

$$\text{Var}(aX + b) = a^2 \text{Var}(X)$$

## Properties of Expectation:

*Property:* Linearity of Expectation

$$E[aX + b] = a E[X] + b$$

*Property:* Expectation of the Sum of Random Variables

$$E[X + Y] = E[X] + E[Y]$$

*Property:* Law of Unconscious Statistician

$$E[g(X)] = \sum_x g(x) P(X = x)$$

$$E[g(X)] = \int_{-\infty}^{\infty} g(x) f(x) dx$$

## Properties of Variance:

*Property:* Variance of Sum of *Independent* Vars

$$\text{Var}(X + Y) = \text{Var}(X) + \text{Var}(Y)$$

# Common Distributions: Binomial

Classic RVs have "conditions" – the problem scenario has to fit the RV's metaphor.

## **Binomial ( $n, p$ )**

- "Let  $X$  be..." the number of successes in  $n$  trials
- Fixed number of independent trials,  $n$
- Each trial is a success or failure (coin flip)
- Each trial has same probability  $p$  of success

# Common Distributions: Binomial, Geometric

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## Geometric ( $p$ )

- "Let  $X$  be..." the number of trials until a success
- *We don't know the number of trials!*
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Scenario: flipping a coin



Question: how many heads in  $n$  flips?



Question: how many flips *until* heads?

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Scenario: Tinder Dating



Question: You swipe right on 100 people. How many matches will you get?

Question: How many times do you have to swipe right until your first match?

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## Poisson ( $\lambda$ )

- "Let  $X$  be..." # events over a fixed time interval
- Events happen independently
- The rate of events occurring ( $\lambda$ ) is constant

## Exponential ( $\lambda$ )

- "Let  $X$  be..." time until the next event
- Events happen independently
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# Common Distributions: Binomial, Geometric

Classic RVs have "conditions" – the problem scenario has to fit the RV's metaphor.

Scenario: Uber requests



Question: how many requests in next 5 min?

Question: how long until the next request?

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Scenario: Phones going off

```
graph TD; A[Scenario: Phones going off] --> B[Question: how many times will a phone ding during a 2 hour exam?]; A --> C[Question: how many seconds until the next phone ding?];
```

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# Distributions: Poisson & Exponential

During an exam, each student's phone will ding at a rate of 0.3 dings per hour. **300 students**

## Poisson Approach

What is the probability of exactly 3 dings in an hour?

## Exponential Approach

What is the probability of going 5 mins without a ding?

### Poisson ( $\lambda$ )

- The RV is defined as: *# events over a unit of time*

### Exponential ( $\lambda$ )

- The RV is defined as: *time until next event*

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During an exam, each student's phone will ding at a rate of 0.3 dings per hour. **300 students**

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What is the probability of exactly 3 dings in an hour?

Let  $X$  be the number of dings in the first hour.

$\lambda = 0.3 \text{ dings/hour} * 300 = 90 \text{ dings in } \mathbf{1 \text{ hour}}$

$X \sim \text{Poisson}(\lambda = 90)$

$P(X=3) = [\text{PMF of Poisson, plug in } x=0]$

## Exponential Approach

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## Exponential Approach

What is the probability of going 5 mins without a ding?

*We have to choose a time interval first!*

*Then, choose lambda*

### Poisson ( $\lambda$ )

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### Exponential ( $\lambda$ )

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$X \sim \text{Poisson}(\lambda = 90)$

$P(X = 3) = [\text{PMF of Poisson, plug in } x=0]$

## Exponential Approach

What is the probability of going 5 mins without a ding?

Time interval: **1 hour**

Let  $Y$  be # time intervals until the next ding.

$\lambda = 0.3 \text{ dings/second} * 300 = 90 \text{ dings in } \mathbf{1 \text{ hour}}$

$Y \sim \text{Exponential}(\lambda = 90)$

$P(Y > 1/12) = 1 - [\text{CDF of Exponential, plug in } 1]$

### Poisson ( $\lambda$ )

- The RV is defined as: *# events over a unit of time*

### Exponential ( $\lambda$ )

- The RV is defined as: *time until next event*

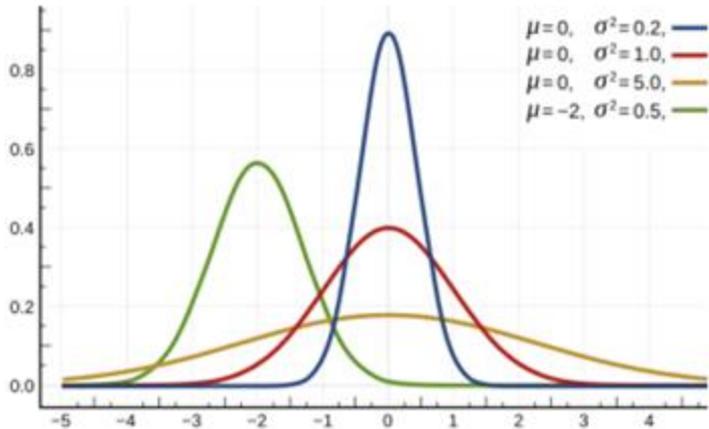
# The Normal Distribution

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

mean      variance

PDF:  $f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$

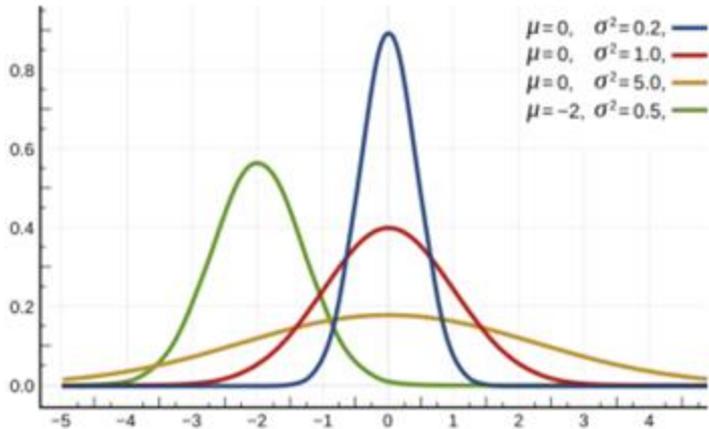
Yikes. We can't integrate that



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mean  $\downarrow$  variance  $\downarrow$



PDF: 
$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

Yikes. We can't integrate that

...so we use the CDF instead!

CDF: 
$$F(x) = \Phi\left(\frac{x-\mu}{\sigma}\right)$$

Phi is the Standard Normal (Z) CDF.

We transform our Normal to Z, then use Phi

# Approximating A Binomial: Poisson, Normal

If  $n$  is large ( $> 200$ ),  
need to approximate

Binomial

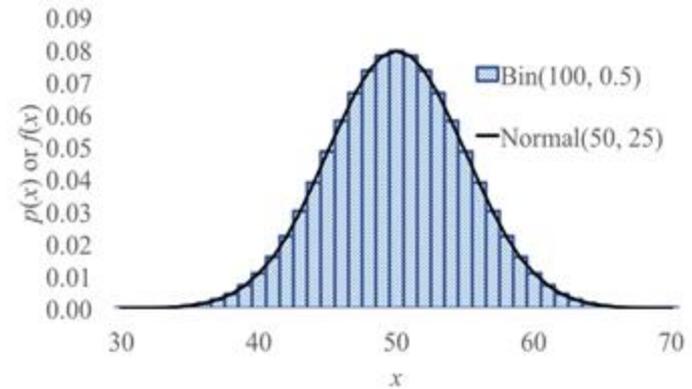
Why approximate? Because computing this is a yikes:

$$\sum_{i=5500}^{10000} \binom{10000}{i} p^i (1-p)^{10000-i}$$

# Approximating A Binomial: Poisson, Normal

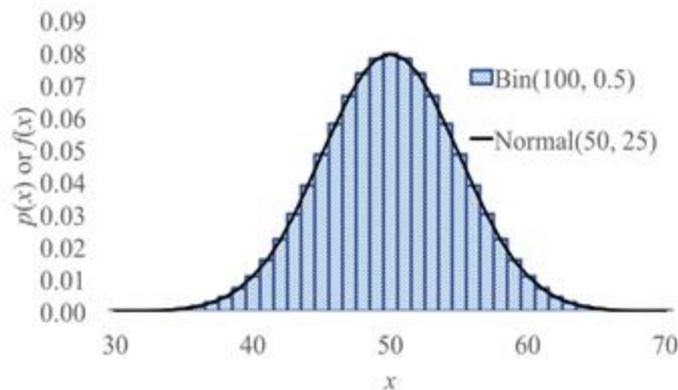
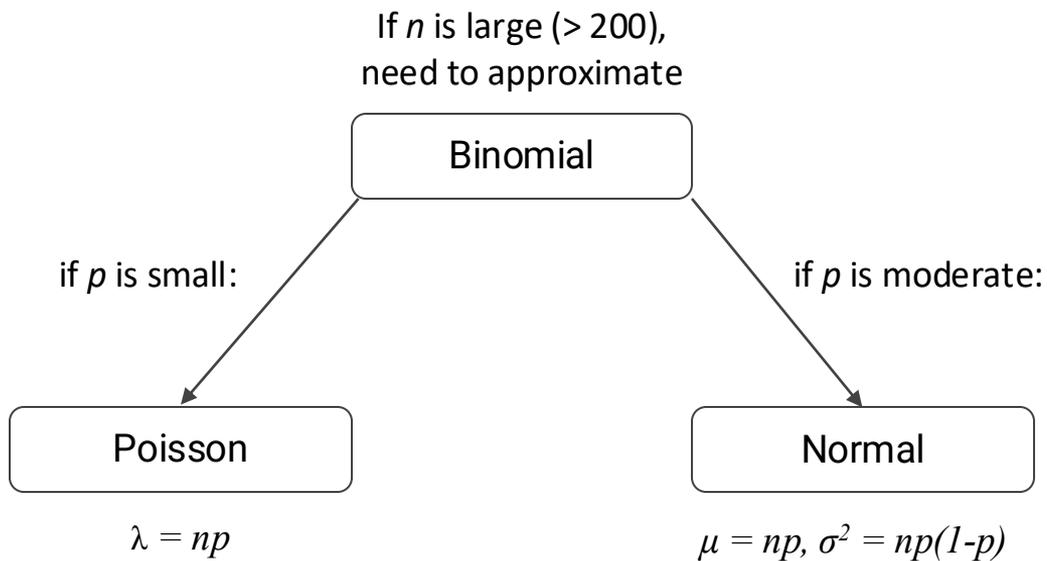
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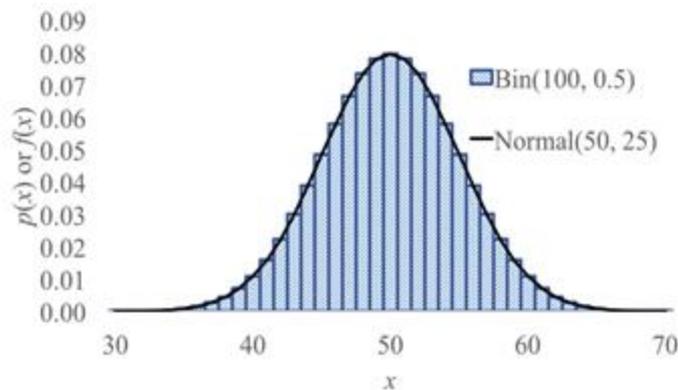
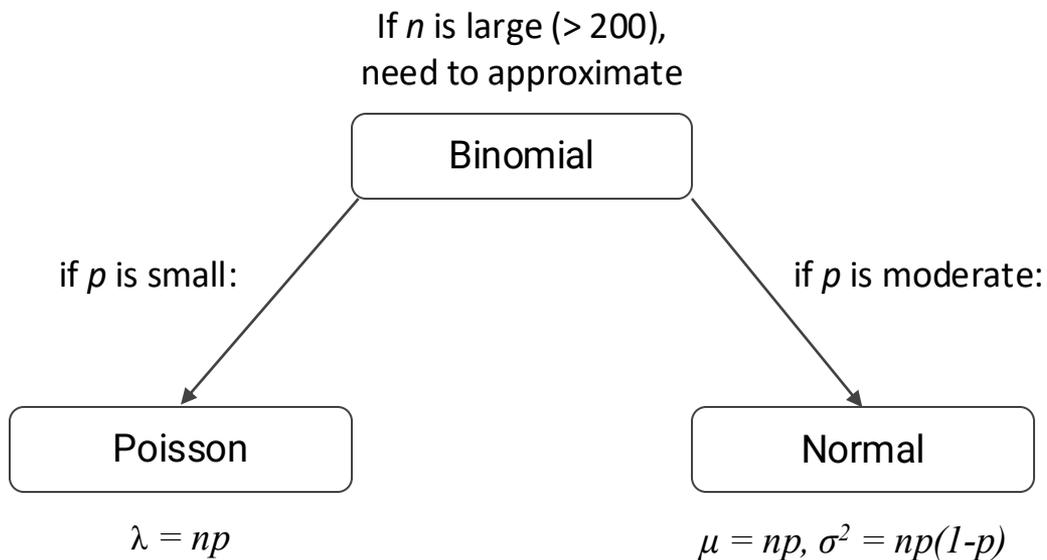
Goal: center a new distribution on the Binomial, so the shapes are the same

# Approximating A Binomial: Poisson, Normal



Goal: center a new distribution on the Binomial, so the shapes are the same

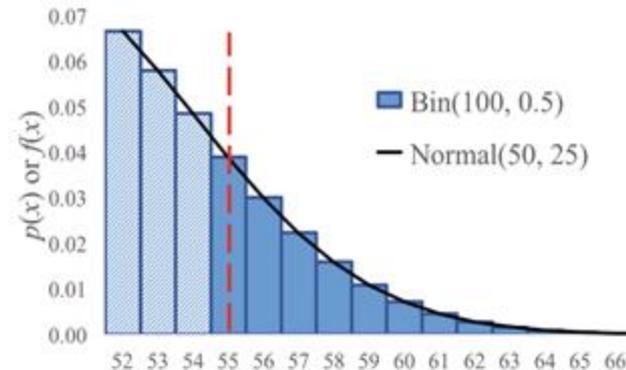
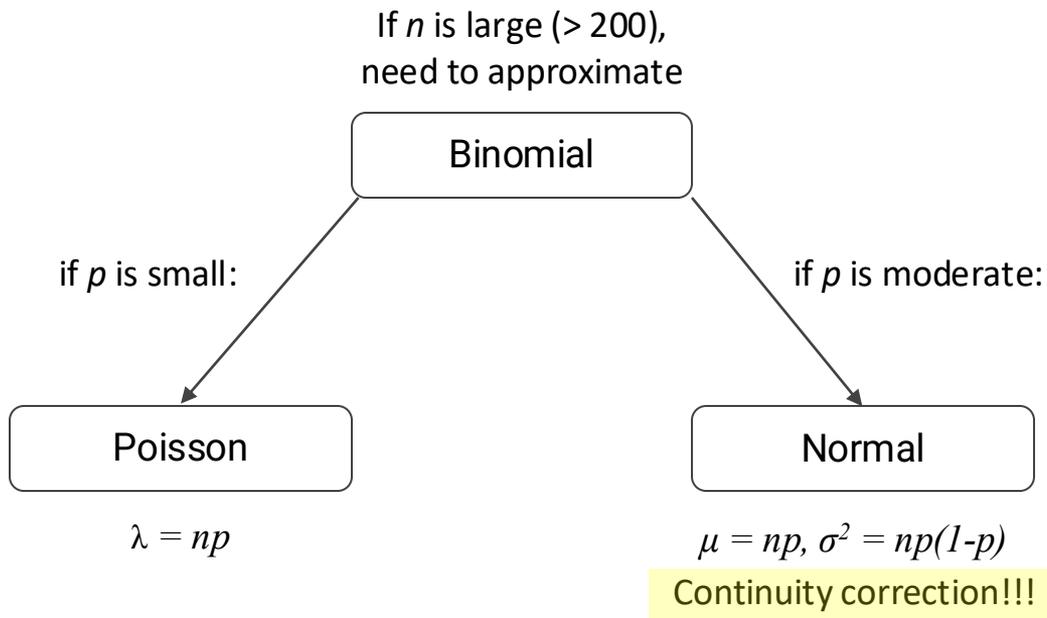
# Approximating A Binomial: Poisson, Normal



Goal: center a new distribution on the Binomial, so the shapes are the same

Tip: always write out the original binomial first, then switch to the approximation.

# Approximating A Binomial: Poisson, Normal



Discrete (e.g., Binomial) probability question	➔	Continuous (Normal) probability question
$P(X = 6)$		$P(5.5 < X < 6.5)$
$P(X \geq 6)$		$P(X > 5.5)$
$P(X > 6)$		$P(X > 6.5)$
$P(X < 6)$		$P(X < 5.5)$
$P(X \leq 6)$		$P(X < 6.5)$

# Can you get creative with expectation?

$m$  strings are hashed (not necessarily uniformly) into a hash table with  $n$  buckets. Each string's hash is an independent trial, and the probability that a string hashes to bucket  $i$  is  $p_i$ , with  $\sum_{i=1}^n p_i = 1$ .

What is the expected number of buckets that are not empty?

# Can you calculate variance?

## 7. Estimating Course Size [19 points]

In order to hire the correct number of TAs, Stanford needs to estimate final enrollment in CS109 two weeks before the start of the quarter. Two weeks before the start of the quarter 300 students are enrolled.

For the last 10 offerings of CS109 Stanford has recorded the ratio:

$$r_i = \frac{\text{(final enrollment for offering } i\text{)}}{\text{(enrollment two weeks before start for offering } i\text{)}}$$

which you can access as a list of values  $[r_1, r_2, \dots, r_{10}]$ . Assume that each  $r_i$  is an i.i.d. sample from the true ratio random variable  $R$ . The number of students who end up taking the class this quarter,  $T$ , will be  $T = 300 \cdot R$ . From historical analysis we know that both  $R$  and  $T$  are normally distributed.

- (5 points) Estimate  $E[T]$ , the expected class size. Provide your answer as a math expression.
- (6 points) Estimate  $\text{Var}(T)$ . Provide your answer as a math expression.

# Roadmap So Far

$$P(E^C) = 1 - P(E)$$

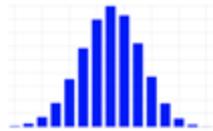
Core Probability



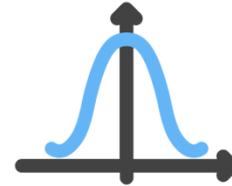
Inference



Midterm

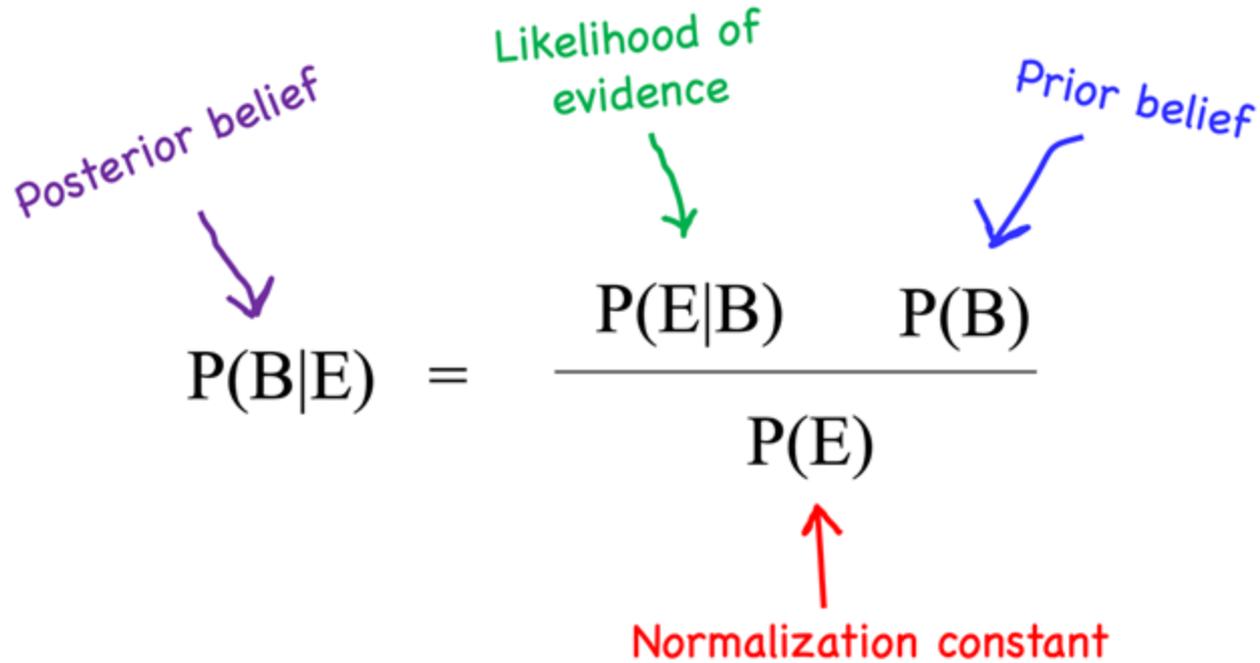


Random Variables



CLT + Beta

# Inference: Fancy Bayes Theorem!



The diagram illustrates Bayes' Theorem with the following components and annotations:

- Posterior belief:** A purple arrow points from the text to the term  $P(B|E)$  on the left side of the equation.
- Likelihood of evidence:** A green arrow points from the text to the term  $P(E|B)$  in the numerator of the fraction.
- Prior belief:** A blue arrow points from the text to the term  $P(B)$  in the numerator of the fraction.
- Normalization constant:** A red arrow points from the text to the term  $P(E)$  in the denominator of the fraction.

$$P(B|E) = \frac{P(E|B) P(B)}{P(E)}$$

# Inference: Fancy Bayes' Theorem

*It's just Bayes' Theorem\*!*

\* except, instead of only binary events, we have random variables

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*It's just Bayes' Theorem\*!*

- \* except, instead of only binary events, we have random variables
- \* except, we have whole distributions to apply Bayes over in a "for loop"

		Your observation is:	
		Discrete	Continuous
Update variable is:	Binary	Classic Bayes ✓	! ✓
	Multi-Valued	! ✓	

# Inference: Fancy Bayes' Theorem

*It's just Bayes' Theorem\*!*

- \* except, instead of only binary events, we have random variables
- \* except, we have whole distributions to apply Bayes over in a "for loop"
- \* except, sometimes we use continuous PDFs ( $P \rightarrow f$ )

$$f(X = x|N = n) = \frac{P(N = n|X = x)f(X = x)}{P(N = n)}$$

$$P(N = n|X = x) = \frac{f(X = x|N = n)P(N = n)}{f(X = x)}$$

		Your observation is:	
		Discrete	Continuous
Update variable is:	Binary	Classic Bayes ✓	! ✓
	Multi-Valued	! ✓	

# Inference: Fancy Bayes' Theorem

*It's just Bayes' Theorem\*!*

```
def update_belief_carbon_dating(m = 900):  
    # pr_A[i] is P(Age = i | m = 900).  
    pr_A = {}  
    for i in range(100,10000+1):  
        prior = 1 / n_years # P(A = i)  
        likelihood = calc_likelihood(m, i) #P(M=m | A=i)  
        pr_A[i] = likelihood * prior  
    # implicitly computes the normalization constant  
    normalize(pr_A)  
    return pr_A
```

# Inference: Fancy Bayes' Theorem

*It's just Bayes' Theorem\*!*

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def update_belief_carbon_dating(m = 900):  
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    # implicitly computes the normalization constant  
    normalize(pr_A)  
    return pr_A
```

We return a whole  
PMF as a dict →

← For loop over all values  
of the "updating" RV

Numerator of Bayes →

← Denominator of Bayes

# Inference: Fancy Bayes' Theorem

*It's just Bayes' Theorem\*!*

```
def update_belief_carbon_dating(m = 900):
```

```
    # pr_A[i] is P(Age = i | m = 900).
```

We return a whole  
PMF as a dict →

```
    pr_A = {}
```

```
    for i in range(100,10000+1):
```

← For loop over all values  
of the "updating" RV

```
        prior = 1 / n_years # P(A = i)
```

```
        likelihood = calc_likelihood(m, i) #P(M=m | A=i)
```

The likelihood is  
usually the hard part

Numerator of Bayes →

```
        pr_A[i] = likelihood * prior
```

```
    # implicitly computes the normalization constant
```

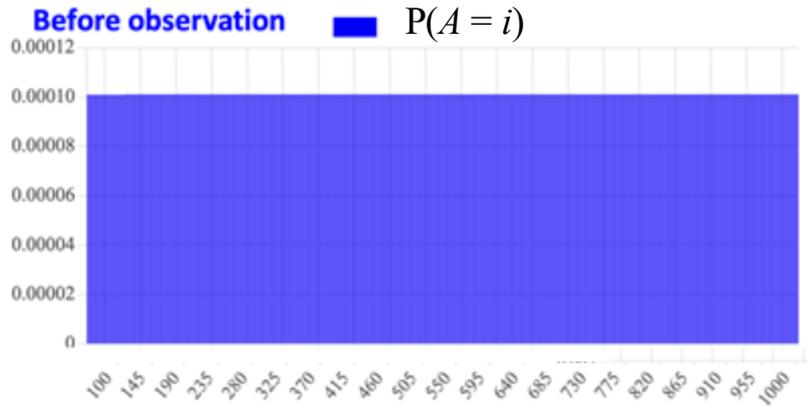
```
    normalize(pr_A)
```

← Denominator of Bayes

```
    return pr_A
```

# Inference: Updating Belief For Random Variables

## Prior belief distribution



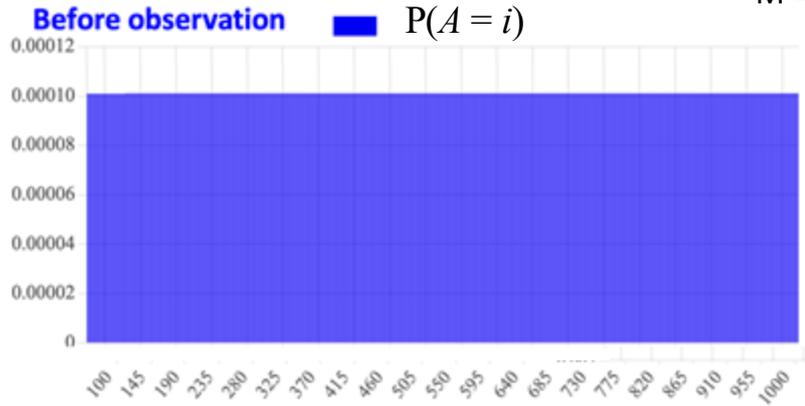
1. We start with a distribution of the random variable *before* observing anything.

# Inference: Updating Belief For Random Variables

## Prior belief distribution

We observe that  $M = 900$

$M = \#$  of C14 molecules remaining

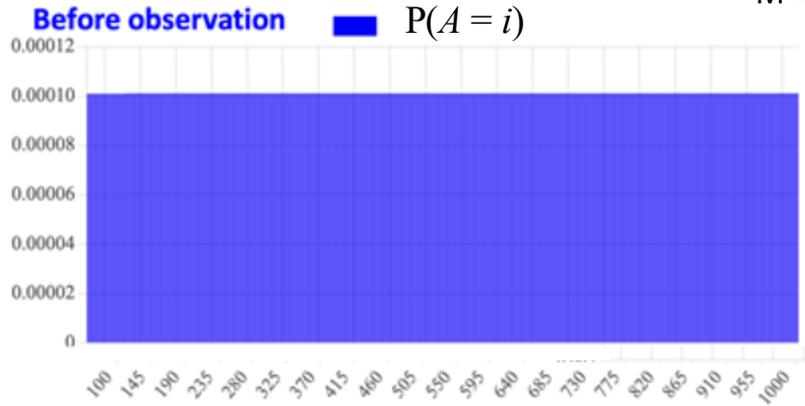


1. We start with a distribution of the random variable *before* observing anything.

2. We observe some new information.

# Inference: Updating Belief For Random Variables

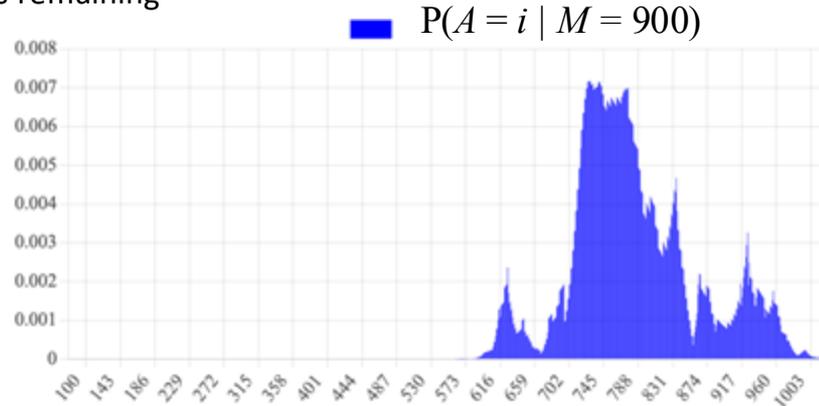
## Prior belief distribution



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## Posterior belief distribution



1. We start with a distribution of the random variable *before* observing anything.

2. We observe some new information.

3. Using Bayes Theorem, we update our probability distribution.

# Inference: You Already Did It

## Prior belief distribution

$P(L = \text{location } i)$

0.05	0.10	0.05	0.05
0.05	0.10	0.05	0.05
0.05	0.05	0.10	0.05
0.05	0.05	0.10	0.05

$P(B = 1|L = \text{location } i)$

0.75	0.95	0.75	0.05
0.05	0.75	0.95	0.75
0.01	0.05	0.75	0.95
0.01	0.01	0.05	0.75

## Posterior belief distribution

$P(L = \text{location } i|B = 1)$

0.07	0.18	0.07	0.01
0.01	0.14	0.09	0.07
0.01	0.01	0.14	0.09
0.01	0.01	0.01	0.07

1. We start with a distribution of the random variable *before* observing anything.

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# Example: Cell Phone Location



**Goal:** Find  $P(\text{Location} \mid \text{Observed signal})$

- Let  $B$  be a Bernoulli RV for if the cell phone observes a signal ( $B = 1$  or  $B = 0$ ).
- Let  $L$  represent the location of the cell phone (there are 16 possibilities).

$$P(L = \text{location } i \mid B = 1) = \frac{P(B = 1 \mid L = \text{location } i)P(L = \text{location } i)}{P(B = 1)}$$

$P(L = \text{location } i)$

0.05	0.10	0.05	0.05
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0.05	0.05	0.10	0.05

$P(B = 1 \mid L = \text{location } i)$

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0.01	0.01	0.05	0.75

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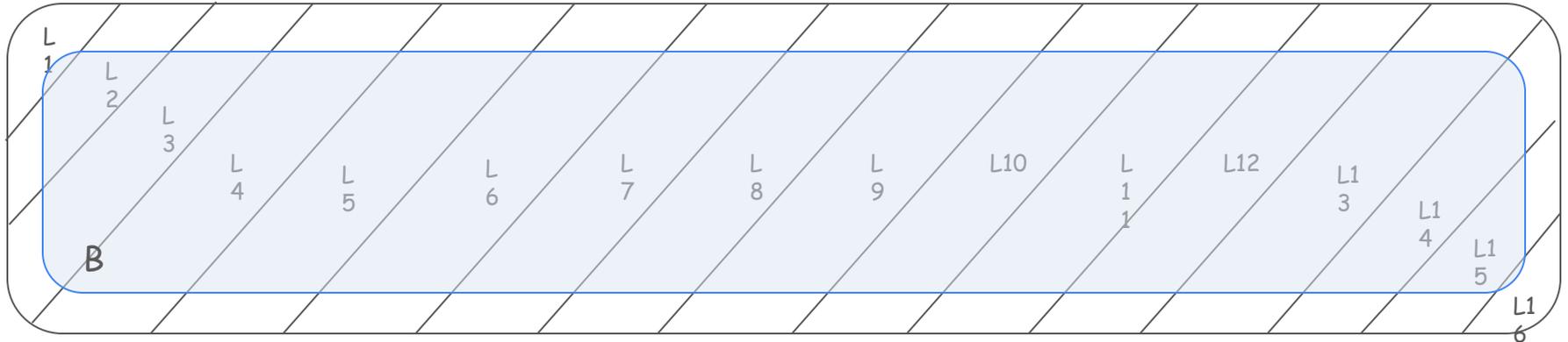
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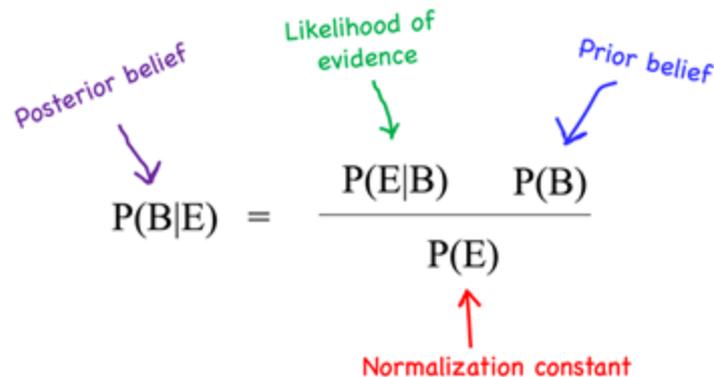
$$= \frac{P(B = 1 \mid L = \text{location } i)P(L = \text{location } i)}{\sum_{i=1}^{16} P(B = 1 \mid L = \text{location } i)P(L = \text{location } i)}$$

General form of LOTP!

# Inference: Problem Wording

All inference problems have to give you:

1. A prior
2. An observation
3. A way to find the likelihood
4. A question asking you to update your belief



The diagram shows the equation  $P(B|E) = \frac{P(E|B) P(B)}{P(E)}$  with colored arrows pointing to each term: a purple arrow points to  $P(B|E)$  labeled "Posterior belief"; a green arrow points to  $P(E|B)$  labeled "Likelihood of evidence"; a blue arrow points to  $P(B)$  labeled "Prior belief"; and a red arrow points to  $P(E)$  labeled "Normalization constant".

$$P(B|E) = \frac{P(E|B) P(B)}{P(E)}$$

## Inferring Age From C14

You observe a measurement of 900 C14 molecules in a sample. You assume that the sample originally had 1000 C14 molecules when it died. Infer  $P(A = i | M = 900)$  where  $A = i$  is the event that the sample organism died  $i$  years ago. Note that age is a discrete random variable which takes on whole numbers of years.

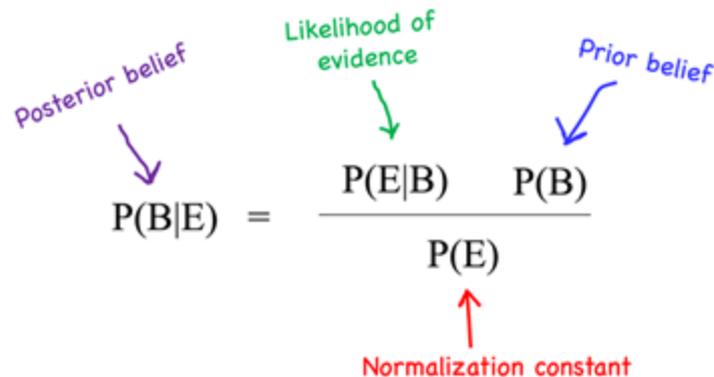
For your prior belief you know that the sample must be between  $A = 100$  and  $A = 10000$  inclusive and you assume that every year in that range is equally likely.

What is your belief distribution over the age of the sample?

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# Tricky problem

Let  $X \sim \text{Exp}(\lambda = 1)$

Let  $Y \sim \text{Poi}(\lambda = X)$

What is  $P(Y = 2)$ ?

What is  $P(X | Y = 2)$ ?

It is helpful to know this integral rule

$$\int_0^{\infty} x^{k-1} e^{-ax} dx = \frac{k!}{a^k}, \quad a > 0, k > 0$$

# Roadmap So Far

$$P(E^C) = 1 - P(E)$$

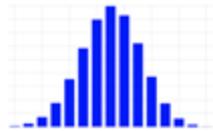
Core Probability



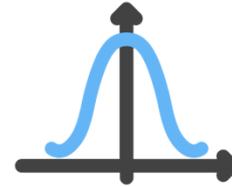
Inference



Midterm



Random Variables



CLT + Beta

The End



*You got this :)*