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~~How much math do you need for Computer Science?~~

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The probability of an event is a number assigned

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to an event
 $\Pr(X)$. $\Pr(X) \geq 0$
 $\Pr(SS) = 1$
(remember SS is
the sample
space)

Frequentists
Statistics:

$\Pr(X) = n(X)/N$ –
If we repeat
experiment X N
times. If n(X)
is the number of
times we observe

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And Then $\Pr(X) =$
 $n(X)/N$. Joint
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at NYU, Linear
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introduction to
two mathematical
fields that are
fundamental in
many areas of
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course and the
text are
addressed to
students with a
very weak

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mathematical
background.
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• Joint
probability: $p(A$
and $B)$. The
probability of
event A and event
 B occurring. It
is the

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And Probability
of the intersection
of two or more
events. The

probability of
the intersection
of A and B may
be written $p(A \cap B)$.
• Example: the
probability that
a card is a four
and red = $p(\text{four and red}) =$
 $2/52 = 1/26$. (There

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Successful
students will
acquire skills
in Linear
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Probability

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Linear Algebra

Theory. The

topics covered in the linear algebra part of the course include systems of linear equations, matrices, determinants, vector spaces, bases, dimension, and eigenvectors.

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And Probability
The topics covered in the probability theory part include conditional probability, discrete and continuous random variables, as well as the limit theorems.

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author's course
at NYU, Linear
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Applications

Ernest Davis

A.K. Peters /

CRC Press, 2012

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point of view,

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including some
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and the need for
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approach is
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mathematical
tools is

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in Probability &
Statistics Let
me draw the
graphs of $F(x)$
and its
derivative $p(x)$
= "probability
density

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function". $F = 1$

$F(x) = 1 - 3(x - 17)$ cumulative

$F(x) =$

probability that
a sample is

below $x = 17 + 20x$

$p = 1 - 3p(x) =$

$\frac{dF}{dx}$ "pdf "

$p(x) =$

probability that
a sample is near

$x = 17 + 20x$

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Chapter 12

Linear Algebra
in Probability &
Statistics

10.7 Linear

Algebra for

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Numerical Linear

Algebra 11.1

Gaussian

Elimination in

Practice; 11.2

Norms and

Condition

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Numbers; 11.3
Iterative
Methods and
Preconditioners;
12 Linear
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Statistics 12.1
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The course covers essentially all of the linear algebra covered in Math21b or applied Math21b: matrices, eigenvalues, eigenvectors, determinants. It also teaches applications of

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linear algebra

to probability,
statistics and
dynamical

systems giving a
background

sufficient for
higher level

courses in
statistics like

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linear algebra,

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statistics hand
in hand.
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**Math 19b, Spring
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Linear algebra
is central to
almost all areas
of mathematics.
For instance,
linear algebra

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Linear Algebra
is fundamental
in modern
presentations of
geometry,
including for
defining basic
objects such as
lines, planes
and rotations.

Linear algebra - Wikipedia

The core of
linear algebra

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Linear Algebra

comprises the theory of linear equations in many variables, the theory of matrices and determinants, and the theory of vector spaces and linear maps. All these topics were introduced in the Prelims course. Here

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developed
further to
provide the
tools for
applications in
geometry, modern
mechanics and
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analysis and, of

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