**16:954:581: Probability and statistical inference for data science**

**Instructor:**

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**Lectures:** Wednesday 6:40-9:30, SEC 203 BUS

**Text/Reference:**


**Grading:** Homeworks (35%), Midterm exam (30%), and Final exam (35%)

**Emphasis and topics:**

Probabilistic and inferential tools important for applications in data science. Topics covered in this course include:

a. Probability distributions. Important continuous and discrete distributions (Bernoulli, binomial, Poisson, Gaussian, chi-squared, t). Independence, joint, and conditional distributions. Expectation and variance. (2 weeks)

b. Decision theory. Minimizing expected loss, loss functions, classification, prediction. Bayes rules and Bayesian inference. (2 week)

c. Probability inequalities: Chebyshev’s inequality, Chernoff inequality and the law of large numbers. (2 week)

d. Moment generating functions and the central limit theorem. Relationship to statistical inference. (2 weeks)
e. Point and interval estimation. Methods for constructing estimators:
   Method-of-moments and maximum likelihood. Asymptotic results:
   Consistency and asymptotic normality. (2 weeks)

f. Hypothesis testing, multiple testing and false discovery rates. Type I and
   type II error, power. Familywise error rate and false discovery rate.
   Benjamini-Hochberg procedure. (2 Weeks)

g. Linear methods for regression and classification. Regression: Least-
   squares, bias-variance decomposition, Bayesian linear regression.
   Classification: Fisher’s linear discriminant. (1 weeks)

h. Non-linear methods for regression and classification. Kernel density
   estimators and nearest-neighbor classifiers. (1 weeks)