UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Probability and Statistics for Computer Science (blended)

2324-2-E3101Q127

Aims

To provide core skills in the fields of **probability theory** and (**descriptive and inferential**) **mathematical statistics**. At the end of the course, students will be able:

- to understand language, definitions and statements of some of the core results in probability theory and mathematical statistics;
- to take adavantage of the concepts learned in the course to perform autonomous reasoning under uncertainty;
- to analyze and describe data sets;
- to estimate parameters for models describing random phenomena and to perfom hypothesis testing;
- to implement the above mentioned points in the computer using the R programming language.

Contents

The first part of the course, devoted to **probability theory**, starts with an introduction to the so-called **descriptive statistics** which allows to summarize the salient features of some data set. Subsequently we present **probability spaces**, a key concept in the modeling of random phenomena, along with **random variables** which form its "operating language".

The second part of the course, devoted to **mathematical statistics**, starts with the main **limit theorems** (law of large numbers and central limit theorem) which describe the behavior of random phenomena with a large number of components. Then we discuss **hypothesis testing** and the corresponding statistical tests, concerning both unknown parameters in a random model (*parametric tests*) and the comparison between distributions (*non-parametric tests*). The last part of the course is devoted to the **linear regression**, a powerful technique to investigate the link that might exist between some variable (output) and a given set of variables (input) under uncertainty.

Detailed program

1. Descriptive Statistics

- Introduction to data analysis
- Sample statistics (mean, median, quantiles, variance, correlation)
- Graphical representations

2. Probability spaces

- Random phenomena, probability spaces and events
- Basic properties of probability
- Conditional probability
- Elements of combinatorial calculus
- Independence of events

3. Random variables

- Discrete random variables
- Expectation, moments, variance and covariance
- Absolutely continuous random variables
- Important discrete and absolutely continuous distributions
- Normal random variables

4. Convergence Theorems

- Convergence of random variables and distribuitons (hints)
- Law of Large Numbers
- Central Limit Theorem

5. Parameters Estimation

- Samples and statistics
- Estimators (sample mean and variance)
- Confidence intervals

6. Hypothesis Testing

- Hypothesis testing, I type and II type errors
- Parametric hypothesis testing for mean and variance
- Non parametric hypothesis testing for goodness of fit and independence

7. Linear Regression

- Introduction to linear regression
- Statistical inference for parameters
- Residual analysis

Prerequisites

The knowledge, competences and skills taught in previous mathematical courses, in particular concerning Mathematical Analysis.

Teaching form

Lectures divided into:

- theoretical lectures, focused on the knowledge of definitions, results, proofs and relevant examples;
- recitations, focused on the skills necessary to apply the theoretical knowledge and competencies to the solution of exercises.

Computer workshops with R

- use of R for statistical analysis and solution of exercises.

The course is given in *blended-learning* in Italian.

Textbook and teaching resource

Reference book:

- S. M. Ross (2014), Introduzione alla Statistica, seconda edicione, Apogeo Editore

Moreover, the following teaching material is made avaliable:

- Theacher's notes
- Exercise sheets

Computer workshops with R

- video lectures and slides

Semester

Spring term (Second semester)

Assessment method

The exam consists of a written part and of a possible oral part. It receives a mark out of 30.

The written part consists of two parts:

- a first part of closed-ended questions, which contributes one third to the final mark, where theoretical skills

are tested;
- a second part of open questions, which contributes two thirds to the final mark, where practical skills are tested.

Two midterms will be held, halfway and at the end of the course, with the same structure as the written part. Passing both midterms is equivalent to passing the written part with the average of the marks.

The oral part is optional (or at the request of the student and/or of the teacher) and can increase or decrease the final mark.

Coursework with R, which is optional and counts for 2 marks.

Office hours

By appointment

Sustainable Development Goals