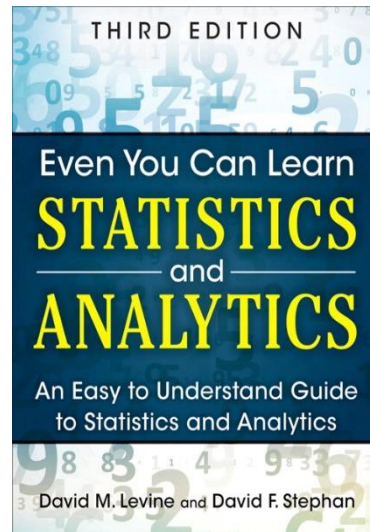


IMGD 2905

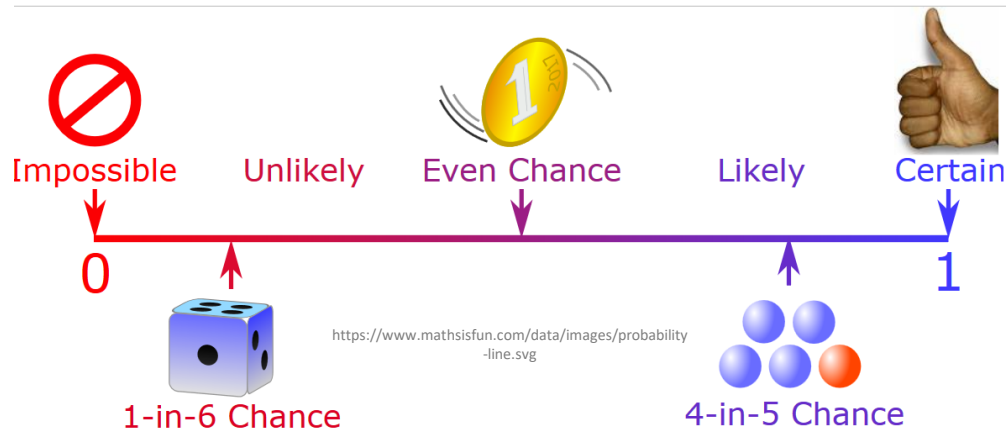
Probability

Chapters 4 & 5

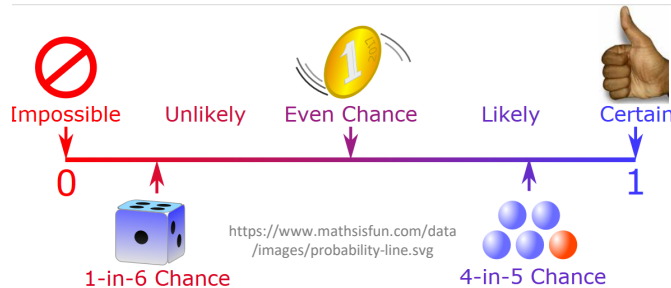


Overview

- **Statistics** important for game analysis
- **Probability** important for statistics
- So, understand some **basic probability**
- Also, **probability** useful for game development



Groupwork



- What are some examples of probabilities needed for game development?
- Provide a specific example
- Icebreaker, Groupwork, Questions

<https://web.cs.wpi.edu/~imgd2905/d23/groupwork/5-probabilities/handout.html>

Overview

- **Statistics** important for game analysis
- **Probability** important for statistics
- So, understand some **basic probability**
- Also, **probability** itself useful for game development
- Probabilities for game development?
- Examples?



Overview

- **Statistics** important for game analysis
- **Probability** important for statistics
- So, understand some **basic probability**
- Also, **probability** itself useful for game development
- Probabilities for game development?
- Probability attack will succeed
- Probability loot from enemy contains rare item
- Probability enemy spawns at particular time
- Probability action (e.g., building a castle) takes particular amount of time
- Probability players at server



Outline

- Introduction (done)
- Probability (next)
- Probability Distributions

Probability Definitions (1 of 3)

- **Probability** – way of assigning numbers to outcomes to express likelihood of event
- **Event** – outcome of experiment or observation
 - **Elementary** – simplest type for given experiment. independent
 - **Joint/Compound** – more than one elementary



$$P(\text{Jack}) = \frac{4}{52}$$

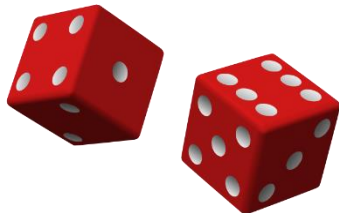
<https://cdn.kastatic.org/googleusercontent/Z0TuLq2KolavsrFDXsblqi05-wnlCrC13cKGG68wK9lJrTIXzRqvq7lpWNzcgzlpEOI8YmMafp4K4zO0sanvXu>

- **Roll die (d6) and get 6**
 - elementary event
- **Roll die (d6) and get even number**
 - compound event, consists of elementary events 2, 4, and 6
- **Pick card from standard deck and get queen of spades**
 - elementary event
- **Pick card from standard deck and get face card**
 - compound event
- **Observe players logging in to MMO server and see if two people log in less than 15 minutes apart**
 - compound event

We'll treat/compute probabilities of elementary versus compound separately

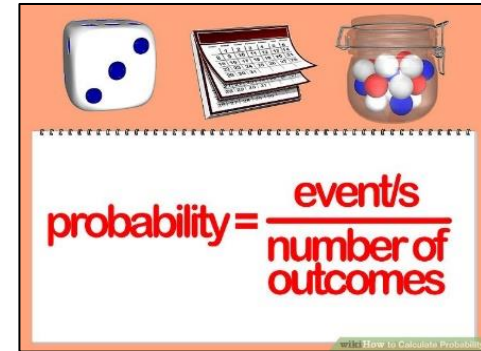
Probability – Definitions (2 of 3)

- **Exhaustive set of events**
 - set of all possible outcomes of experiment/observation
- **Mutually exclusive sets of events** – elementary events that do not overlap
- **Roll d6:** Events: 1, 2
 - not exhaustive, mutually exclusive
- **Roll d6:** Events: 1, 2, 3, 4, 5, 6
 - exhaustive, mutually exclusive
- **Roll d6:** Events: get even number, get number divisible by 3, get a 1 or get a 5
 - exhaustive, but overlap
- **Observe logins:** time between arrivals <10 seconds, 10+ and <15 seconds inclusive, or 15+ seconds
 - exhaustive, mutually exclusive
- **Observe logins:** time between arrivals <10 seconds, 10+ and <15 seconds inclusive, or 10+ seconds
 - exhaustive, but overlap



Probability – Definitions

(3 of 3)



<https://goo.gl/iy3YGr>

- **Probability** – likelihood of event to occur, **ratio of favorable cases to all cases**
- Set of rules that probabilities must follow
 - Probabilities must be **between 0 and 1** (but often written/said as **percent**)
 - Probabilities of set of *exhaustive, mutually exclusive* events must **add up to 1**
- e.g., d6: events 1, 2, 3, 4, 5, 6. Probability of $1/6^{\text{th}}$ to each, sum of $P(1) + P(2) + P(3) + P(4) + P(5) + P(6) = 1$
 - **legal set of probabilities**
- e.g., d6: events 1, 2, 3, 4, 5, 6. Probability of $1/2$ to roll 1, $1/2$ to roll 2, and 0 to all the others sum of $P(1) + \dots + P(6) = 0.5 + 0.5 + 0 \dots + 0 = 1$
 - Also legal set of probabilities
 - Not how honest d6's behave in real life!

Q: how to assign probabilities?

How to Assign Probabilities?

Probability
Rules



<http://static1.squarespace.com/static/5a14961cf14aa1f245bc3942/5a1c5e8d8165f542d6db3b0e/5acecc7f03ce64b9a46d99c6/1529981982981/Michael+Jordan+%2833%29.png?format=1500w>



<https://newvitruvian.com/images/marbles-clipart-bag-marble-4.png>

Q: how to assign probabilities?

Assigning Probabilities

- **Classical** (by theory)
 - In some cases, exhaustive, mutually exclusive outcomes equally likely → assign each outcome probability of $1/n$
 - e.g., *d6*: $1/6$, *Coin*: prob heads $\frac{1}{2}$, tails $\frac{1}{2}$, *Cards*: pick Ace $1/13$
- **Empirically** (by observation)
 - Obtain data through measuring/observing
 - e.g., Watch how often people play PUBG in FL222 versus some other game. Say, 30% PUBG. Assign that as probability
- **Subjective** (by hunch)
 - Based on expert opinion or other subjective method
 - e.g., eSports writer says probability Fnatic (European LoL team) will win World Championship is 25%

Rules About Probabilities (1 of 2)

- **Complement:** A an event. Event “Probability A does not occur” called *complement* of A , denoted A'

$$P(A') = 1 - P(A) \quad \leftarrow \text{Why?}$$

– e.g., d6: $P(6) = 1/6$, complement is $P(6')$ and probability of “not 6” is $1 - 1/6$, or $5/6$.

– Note: Value often denoted p , complement is q

- **Mutually exclusive:** Have no simple outcomes in common – can’t both occur in same experiment

$$P(A \text{ or } B) = P(A) + P(B)$$

– “Probability either occurs”

– e.g., d6: $P(3 \text{ or } 6) = P(3) + P(6) = 1/6 + 1/6 = 2/6$

Rules About Probabilities (2 of 2)

- **Independent:** Probability that one occurs doesn't affect probability that other occurs
 - e.g., 2d6: A= die 1 get 5, B= die 2 gets 6. Independent, since result of one roll doesn't affect roll of other
 - “Probability both occur” $P(A \text{ and } B) = P(A) \times P(B)$
 - e.g., 2d6: prob of “snake eyes” is $P(1) \times P(1) = 1/6 \times 1/6 = 1/36$
 - **Not independent:** One occurs affects probability that other occurs
 - Probability both occur $P(A \text{ and } B) = P(A) \times P(B | A)$
 - Where $P(B | A)$ means prob B given A happened
 - e.g., PUBG chance of getting top 10 is 10%. Chance of using only stock gun 50%. You might think that:
 - $P(\text{top 10}) \times P(\text{stock}) = 0.10 \times 0.50 = 0.05$
- But likely *not* independent. $P(\text{top} | \text{stock}) < 5\%$. So, need non-independent formula
- $P(\text{top}) * P(\text{top} | \text{stock})$

(Card example next slide)



Probability Example

- Probability drawing King?

$$P(K) = \frac{1}{4}$$

- Draw, put back. Now?

$$P(K) = \frac{1}{4}$$

- Probability *not* King?

$$P(K') = 1 - P(K)$$

$$= 1 - \frac{1}{4} = \frac{3}{4}$$

- Draw, put back. 2 Kings?

$$P(K) \times P(K)$$

$$= \frac{1}{4} \times \frac{1}{4} = \frac{1}{16}$$

- Draw. King or Queen?

$$P(K \text{ or } Q) = P(K) + P(Q)$$

$$= \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

- Draw, put back. Draw. Not King either card?

$$P(K') \times P(K')$$

$$= \frac{3}{4} \times \frac{3}{4} = \frac{9}{16}$$

- Draw, *don't* put back. Draw. Not King either card?

$$P(K') \times P(K' | K')$$

$$= \frac{3}{4} \times (1 - \frac{1}{3})$$

$$= \frac{3}{4} \times \frac{2}{3} = \frac{6}{12} = \frac{1}{2}$$

- Draw, don't put back. Draw. King 2nd card?

$$P(K') \times P(K | K')$$

$$= \frac{3}{4} \times \frac{1}{3}$$

$$= \frac{3}{12} = \frac{1}{4}$$

Outline

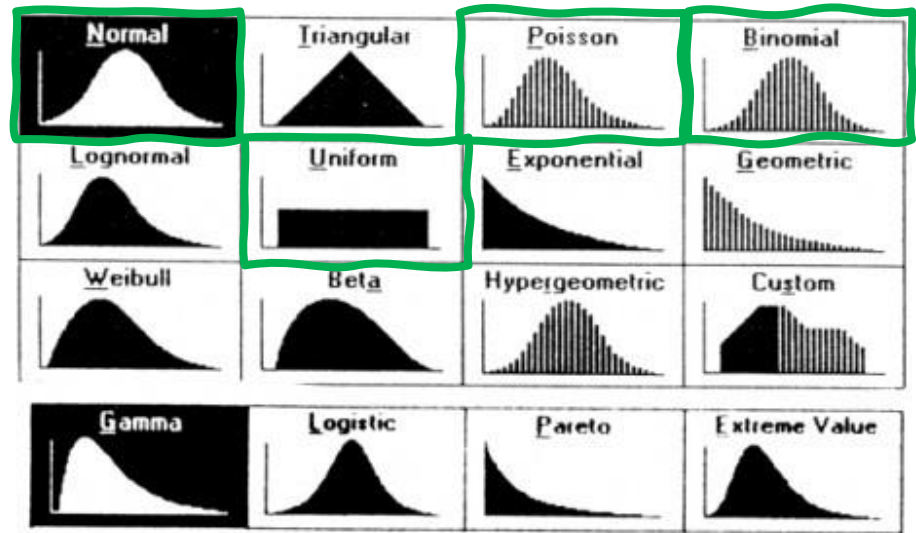
- Intro (done)
- Probability (done)
- Probability Distributions (next)

Probability Distributions

- **Probability distribution** – values and likelihood (expected value) that random variable can take
- Why? If can model mathematically, can use to predict occurrences
 - e.g., probability slot machine pays out on given day
 - e.g., probability game server can host player this hour
 - e.g., probability certain game mode is chosen by player
 - Also, some statistical techniques for some distributions only



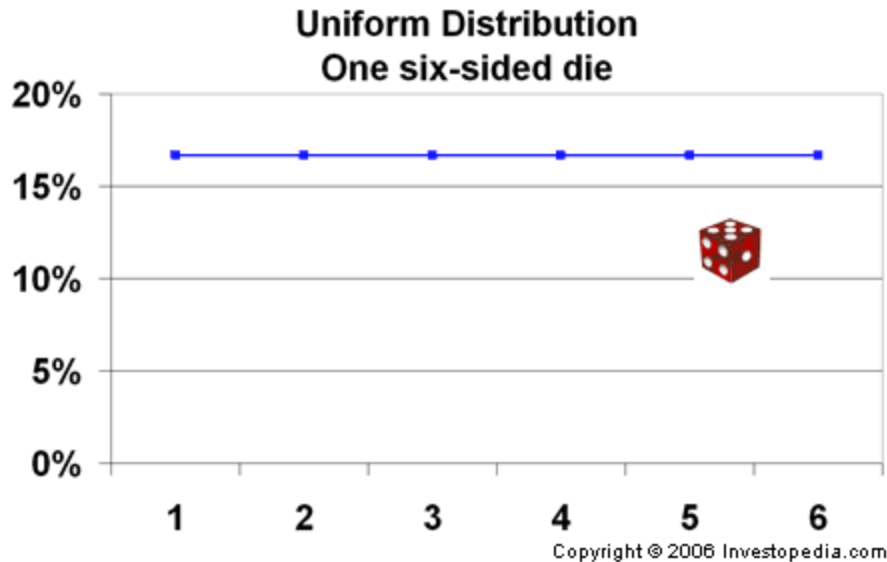
Remember empirical rule?
What distribution did it apply to?



<https://goo.gl/jqomFI>

Types discussed: **Uniform** (discrete)
Binomial (discrete)
Poisson (discrete)
Normal (continuous)

Uniform Distribution



$$\text{Mean} = (1 + 6) / 2 = 3.5$$

$$\begin{aligned}\text{Variance} &= ((6 - 1 + 1)^2 - 1) / 12 \\ &= 2.9\end{aligned}$$

$$\text{Std Dev} = \text{sqrt}(\text{Variance}) = 1.7$$

Note – mean is also the **expected value**
(if you did a lot of trials, would be average result)

“So what?”

- Can use known formulas

| | |
|-----------------|--------------------------------|
| Mean | $\frac{a + b}{2}$ |
| Median | $\frac{a + b}{2}$ |
| Mode | N/A |
| Variance | $\frac{(b - a + 1)^2 - 1}{12}$ |

Binomial Distribution Example (1 of 3)



How to assign probabilities?

- Suppose toss 3 coins
- Random variable
 X = number of heads
- Want to know probability of *exactly* 2 heads

$$P(X=2) = ?$$

Probability
Rules



Binomial Distribution Example (1 of 3)



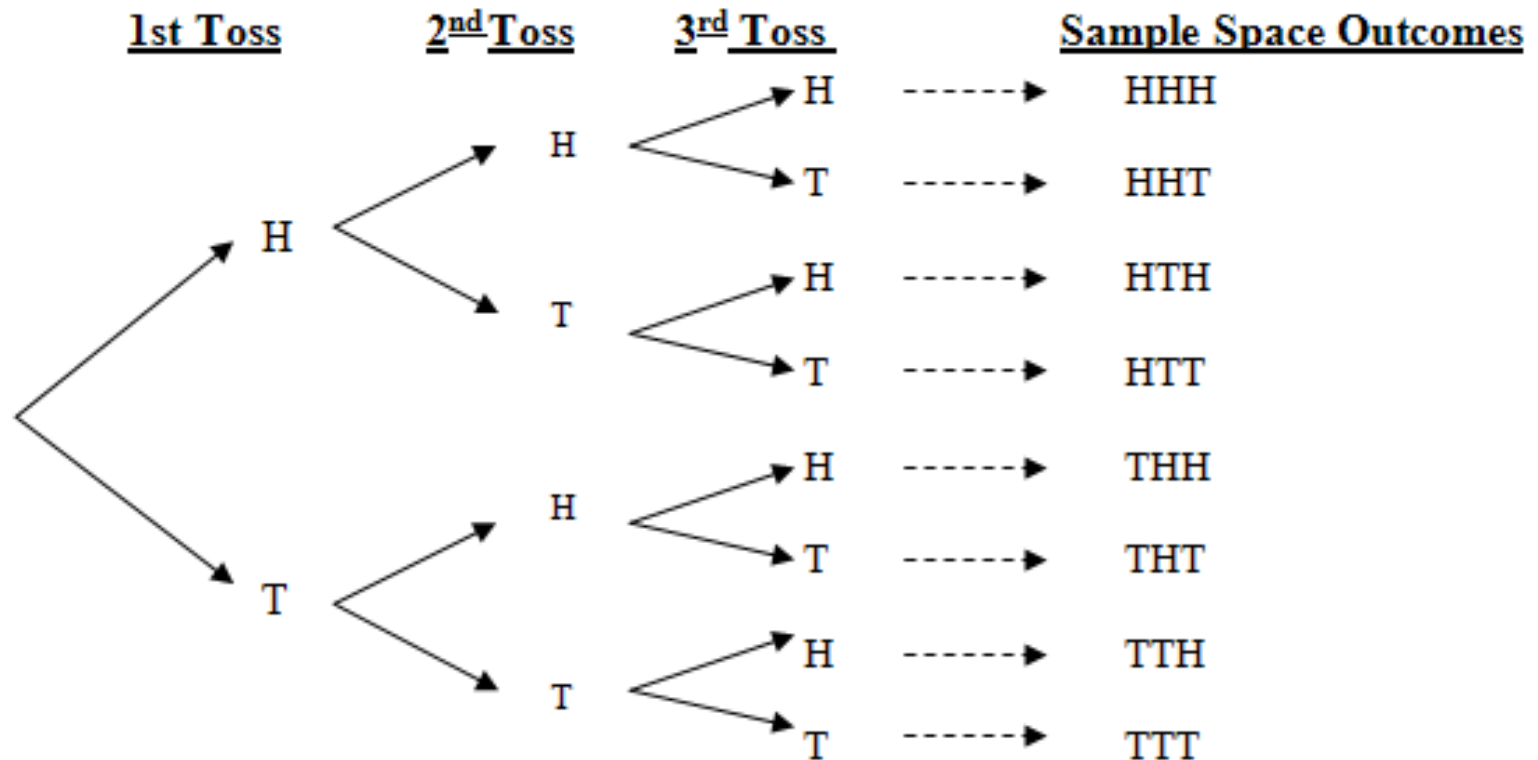
- Suppose toss 3 coins
- Random variable
 X = number of heads
- Want to know probability of *exactly* 2 heads

$$P(X=2) = ?$$

How to assign probabilities?

- Could *measure* (**empirical**)
 - *Q: how?*
- Could use “hunch” (**subjective**)
 - *Q: what do you think?*
- Could use theory (**classical**)
 - *Math using our probability rules (not shown)*
 - Enumerate (next)

Binomial Distribution Example (2 of 3)

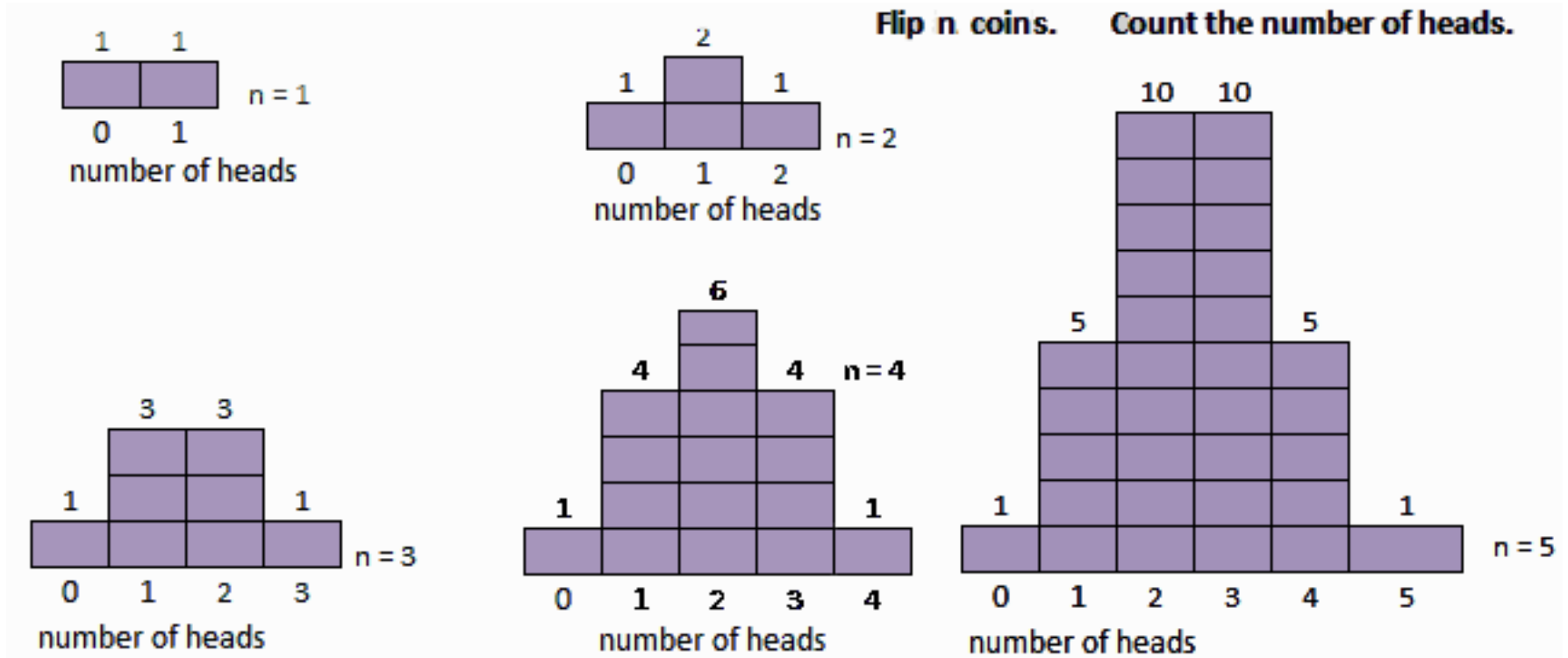


<http://web.mnstate.edu/peil/MDEV102/U3/S25/Cartesian3.PNG>

All equally likely (p is $1/8$ for each)
→ $P(\text{HHT}) + P(\text{HTH}) + P(\text{THH}) = 3/8$

Can draw histogram of
number of heads

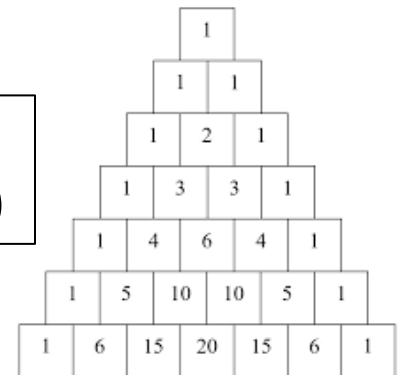
Binomial Distribution Example (3 of 3)



<http://www.mathnstuff.com/math/spoken/here/2class/90/binom2.gif>

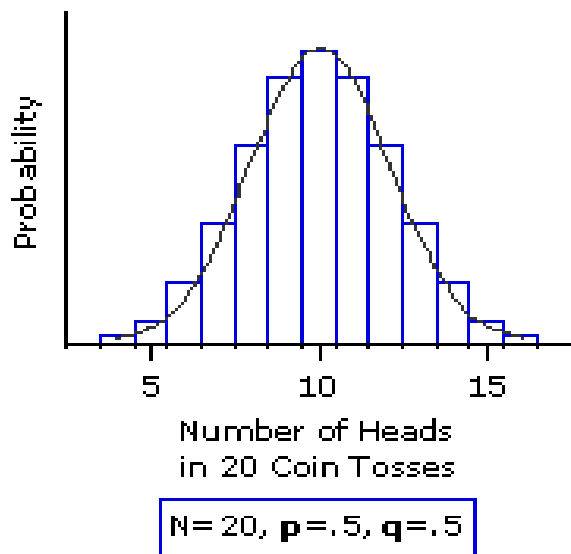
These are *all* binomial distributions

([Pascal's Triangle](#))



Binomial Distribution (1 of 2)

- In general, any number of trials (n) & any probability of successful outcome (p) (e.g., heads)



<http://www.vassarstats.net/textbook/f0603.gif>

- Characteristics of experiment that gives random number with binomial distribution:
 - Experiment of n identical trials.
 - Trials are independent
 - Each trial only two possible outcomes, **Success** or **Fail**
 - Probability of **Success** each trial is same, denoted p
 - Random variable of interest (X) is number of **Successes** in n trials

Binomial Distribution (2 of 2)

“So what?”

- Can use known formulas

$$MEAN: \mu = np$$

$$Variance: \sigma^2 = npq$$

$$SD: \sigma = \sqrt{npq}$$

$$p(X=r) = \binom{n}{r} p^r q^{n-r}$$

r failures *h-r failures*

Probability of *r* successes

The number of ways of choosing *r* objects from *n*

<http://www.s-cool.co.uk/gifs/a-mat-sdisc-dia08.gif>

Excel: `binom.dist()`

`binom.dist(x, trials, prob, cumulative)`

– 2 heads, 3 flips, coin, discrete

`=binom.dist(2, 3, 0.5, FALSE)`

`=0.375` (i.e., $\frac{3}{8}$)



If “true”?

$$P(X < 3) = P(x=0) + P(x=1) + P(x=2)$$

Probability of less than 2 successes

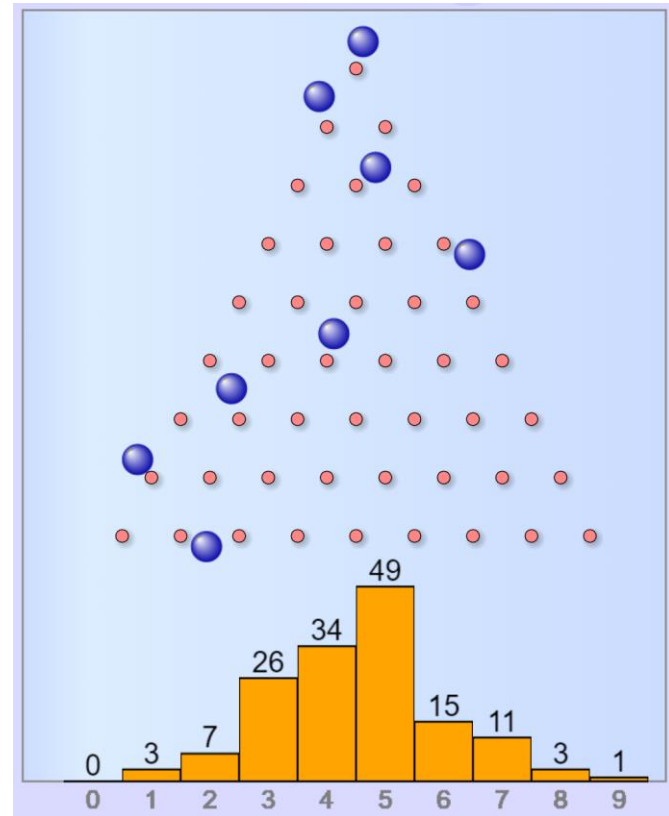
Means either 1, 2 or 3 successes

<http://www.s-cool.co.uk/gifs/a-mat-sdisc-dia12.gif>

Binomial Distribution Example

- Each row is like a coin flip
 - right = “heads”
 - left = “tails”
- Bottom axis is number of heads
- Gives and “empirical” way to estimate $P(X)$

$$\text{bin}(X) \div \text{sum}(\text{bin}(0) + \text{bin}(1) + \dots)$$



<https://www.mathsisfun.com/data/quincunx.html>

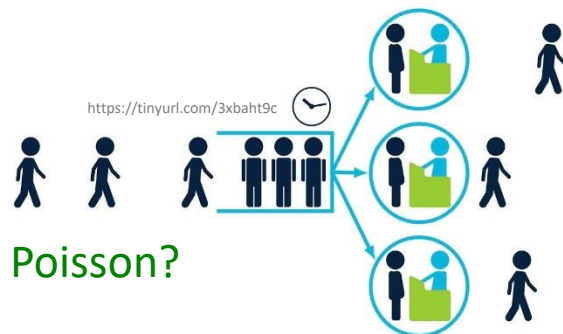
Poisson Distribution

- Distribution of probability of **x events occurring in certain interval** (broken into units)
 - Interval can be time, area, volume, distance
 - e.g., number of players arriving at server lobby in 5-minute period between noon-1pm
- Requires
 1. Probability of event **same** for all time units
 2. Number of events in one time unit **independent** of number of events in any other time unit
 3. Events occur **singly** (not simultaneously). In other words, as interval unit gets smaller, probability of two events occurring approaches 0

Poisson Distributions?

Could Be Poisson

- Number of groups arriving at restaurant during dinner hour
- Number of logins to MMO during prime time
- Number of defects (bugs) per 100 lines of code
- People arriving at cash register (if they shop individually)



Not Poisson

- Number of people arriving at restaurant during dinner hour
 - People frequently arrive in groups
- Number of students registering for course in **Workday** per hour on first day of registration
 - Prob not equal – most register in first few hours
 - Not independent – if too many register early, system crashes

Phrase people use is
random arrivals

Poisson Distribution

- Distribution of probability of **x** events occurring in certain interval

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!}$$



- X = a Poisson random variable
- x = number of events whose probability you are calculating
- λ = the Greek letter "lambda," which represents the average number of events that occur per time interval
- e = a constant that's equal to approximately 2.71828

Poisson Distribution Example (1 of 2)

1. Number of games student plays per day averages **1** per day
2. Number of games played per day independent of all other days
3. Can only play one game at a time

What's probability of playing **2** games tomorrow?

In this case, the value of $\lambda = 1$, want $P(X=2)$

$$P(X = 2) = e^{-1} \frac{1^2}{2!} = 0.1839$$

Poisson Distribution Example (2 of 2)

- New England city
- Average new COVID-19 cases 50/day
- Local hospital has 60 free beds
- What is the probability more than 60 in one day?

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!} = ???$$

Poisson Distribution Example (2 of 2)

- New England city
- Average new COVID-19 cases **50/day**
- Local hospital has **60** free beds
- What is the probability **more than 60** in one day?

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!} = ???$$

The diagram illustrates the Poisson distribution formula $P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!} = ???$ with annotations. A red '60' is positioned above the formula, with two red arrows pointing to the λ in the exponent and the λ in the numerator. A green '50' is positioned below the formula, with two green arrows pointing to the λ in the exponent and the λ in the numerator. A red '60' is positioned below the formula, with a red arrow pointing to the x in the denominator.

Poisson Distribution Example (2 of 2)

<https://stattrek.com/online-calculator/poisson.aspx>

- New England city
- Average new COVID-19 cases **50/day**
- Local hospital has **60** free beds
- What is the probability **more than 60** in one day?

| | |
|-----------------------------------|---------|
| Poisson random variable (x) | 60 |
| Average rate of success | 50 |
| Poisson Probability: P(X = 60) | 0.02010 |
| Cumulative Probability: P(X < 60) | 0.90774 |
| Cumulative Probability: P(X ≤ 60) | 0.92784 |
| Cumulative Probability: P(X > 60) | 0.07216 |
| Cumulative Probability: P(X ≥ 60) | 0.09226 |

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!} = ???$$

Diagram illustrating the Poisson distribution formula with annotations:

- Red arrow from 60 to x
- Green arrow from 50 to λ
- Red arrow from 60 to $x!$

Poisson Distribution Example (2 of 2)

<https://stattrek.com/online-calculator/poisson.aspx>

- New England city
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| Cumulative Probability: P(X ≥ 60) | 0.09226 |

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!} = 0.02$$

Diagram illustrating the Poisson probability formula with annotations:

- Red arrow pointing to x (60)
- Red arrow pointing to λ^x (60)
- Green arrow pointing to λ (50)
- Red arrow pointing to $x!$ (60)

Q: How do we get greater than 60?

Poisson Distribution Example (2 of 2)

<https://stattrek.com/online-calculator/poisson.aspx>

- New England city
- Average new COVID-19 cases **50/day**
- Local hospital has **60** free beds
- What is the probability **more than 60** in one day?

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!} = 0.02$$

Diagram illustrating the Poisson distribution formula with annotations:

- Red arrow points from **60** to x .
- Green arrow points from **50** to λ .
- Red arrow points from **60** to $x!$.

| | |
|-----------------------------------|---------|
| Poisson random variable (x) | 60 |
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| Cumulative Probability: P(X ≥ 60) | 0.09226 |

Q: How do we get greater than 60?

$$P(0) + P(1) + \dots + P(60) \rightarrow P(\leq 60)$$
$$P(>60) = 1 - P(\leq 60)$$

Poisson Distribution

- “So what?” → Known formulas

$$P(X = x) = e^{-\lambda} \frac{\lambda^x}{x!}$$

- Mean = λ
- Variance = λ
- Std Dev = $\sqrt{\lambda}$

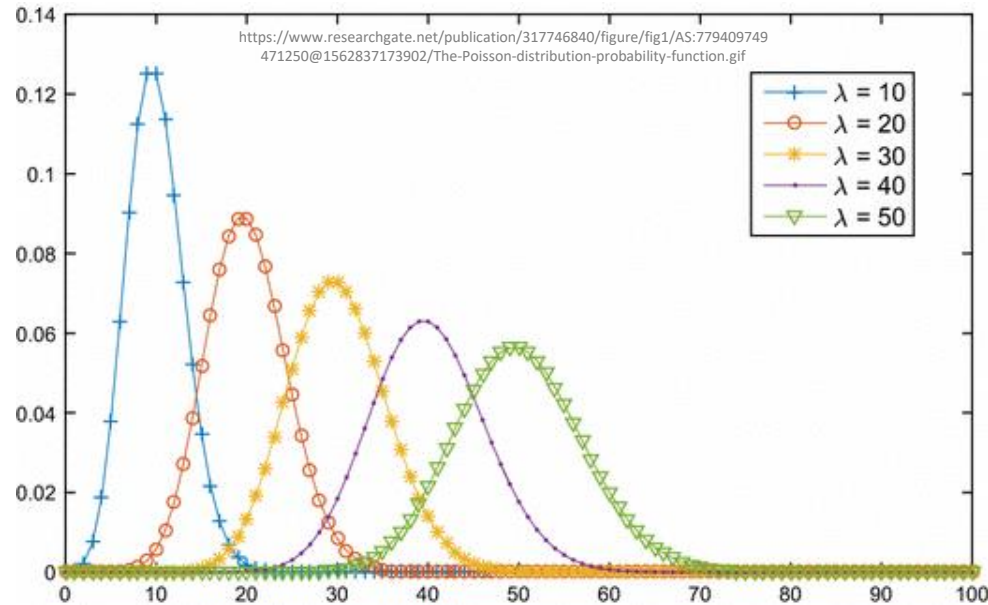
Excel: `poisson.dist()`

`poisson.dist(x, mean, cumulative)`

mean 50 per day, 60 beds, chance > 60?

= 1 - POISSON.DIST(60, 50, TRUE)

= 0.07216



e.g., Games → may want to know likelihood of 1.5x average people arriving at server

Expected Value – Formulation

- **Expected value** of discrete random variable is value you'd *expect* after many experimental trials. i.e., mean value of population

Value: x_1 x_2 x_3 ... x_n

Probability: $P(x_1)$ $P(x_2)$ $P(x_3)$... $P(x_n)$

- Compute by multiplying each **value** by **probability** and summing

$$\begin{aligned}\mu_x &= E(X) = x_1P(x_1) + x_2P(x_2) + \dots + x_nP(x_n) \\ &= \sum x_iP(x_i)\end{aligned}$$

Expected Value Example – Gambling Game



- Pay **\$3** to enter
- Roll 1d6 → 6? Get **\$7** 1-5? Get **\$1**
- What is **expected payoff**?

| <u>Outcome</u> | <u>Payoff</u> | <u>P(x)</u> | <u>xP(x)</u> |
|----------------|---------------|-------------|--------------|
| 1-5 | \$1 | | |
| 6 | \$7 | | |

Expected Value Example – Gambling Game



- Pay **\$3** to enter
- Roll 1d6 → 6? Get **\$7** 1-5? Get **\$1**
- What is **expected payoff**?

| <u>Outcome</u> | <u>Payoff</u> | <u>P(x)</u> | <u>xP(x)</u> |
|----------------|---------------|-------------|--------------|
| 1-5 | \$1 | 5/6 | \$5/6 |
| 6 | \$7 | 1/6 | \$7/6 |

$$E(X) =$$

Expected Value Example – Gambling Game



- Pay **\$3** to enter
- Roll 1d6 → 6? Get **\$7** 1-5? Get **\$1**
- What is **expected payoff?** **Expected net?**

| <u>Outcome</u> | <u>Payoff</u> | <u>P(x)</u> | <u>xP(x)</u> |
|----------------|---------------|-------------|--------------|
| 1-5 | \$1 | 5/6 | \$5/6 |
| 6 | \$7 | 1/6 | \$7/6 |

$$E(X) = \$5/6 + \$7/6 = \$12/6 = \$2$$

$$E(\text{net}) =$$

Expected Value Example – Gambling Game



- Pay **\$3** to enter
- Roll 1d6 → 6? Get **\$7** 1-5? Get **\$1**
- What is **expected payoff?** **Expected net?**

| <u>Outcome</u> | <u>Payoff</u> | <u>P(x)</u> | <u>xP(x)</u> |
|----------------|---------------|-------------|--------------|
| 1-5 | \$1 | 5/6 | \$5/6 |
| 6 | \$7 | 1/6 | \$7/6 |

$$E(X) = \$5/6 + \$7/6 = \$12/6 = \$2$$

$$E(\text{net}) = E(X) - \$3 = \$2 - \$3 = \$-1$$

Outline

- Intro (done)
- Probability (done)
- Probability Distributions
 - Discrete (done)

So far random variable could take only **discrete** set of values

Q: What does that mean?

Q: What *other* distributions might we consider?

Outline

- Intro (done)
- Probability (done)
- Probability Distributions
 - Discrete (done)
 - Continuous (next)

Continuous Distributions

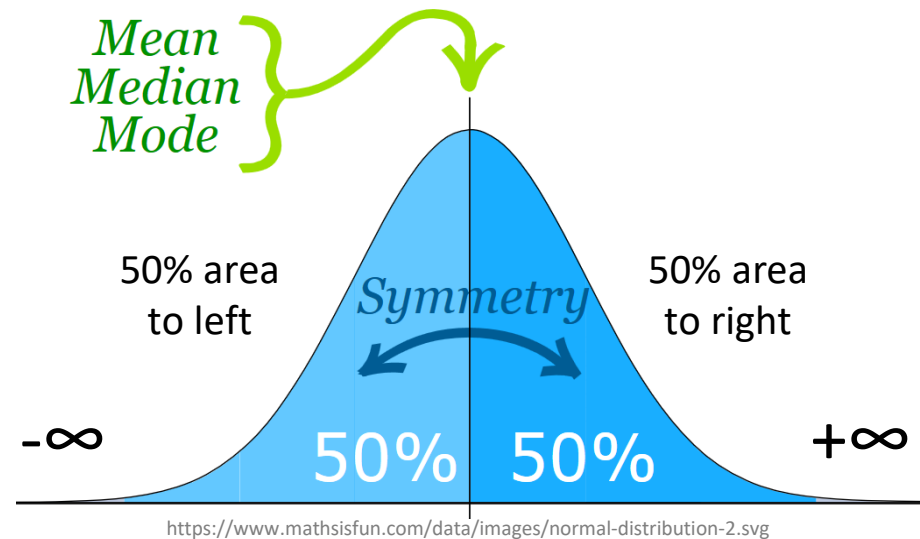
- Many random variables are **continuous**
 - e.g., recording *time* (time to perform service) or measuring something (*height, weight, strength*)
- For continuous, doesn't make sense to talk about $P(X=x)$ → continuum of possible values for X
 - Mathematically, if all non-zero, total probability infinite (this violates our rule)
- So, continuous distributions have probability density, $f(x)$
 - How to use to calculate probabilities?
 - Don't care about specific values
 - e.g., $P(\text{Height} = 60.1946728163 \text{ inches})$
 - Instead, ask about *range* of values
 - e.g., $P(59.5'' < X < 60.5'')$
 - Uses calculus (integrate area under curve) (not shown here)

Q: What continuous distribution is **especially** important?

→ the **Normal Distribution**

Normal Distribution (1 of 2)

- “Bell-shaped” or “Bell-curve”
 - Distribution from $-\infty$ to $+\infty$
- Symmetric
- Mean, median, mode all same
 - Mean determines location, standard deviation determines “width”
- Super important!
 - Lots of distributions follow a normal curve
 - Basis for inferential statistics (e.g., statistical tests)
 - “Bridge” between probability and statistics



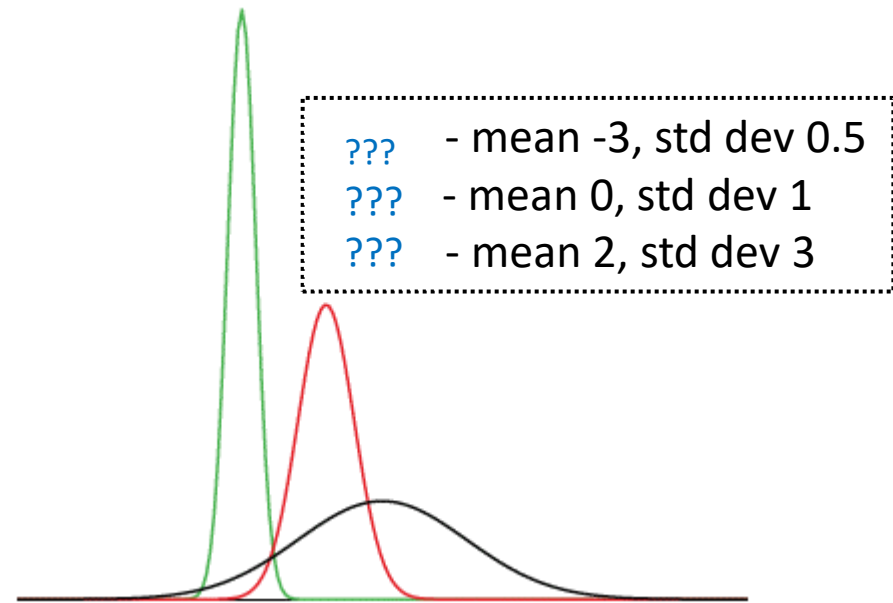
Aka “Gaussian” distribution

Normal Distribution (2 of 2)

- *Many* normal distributions (see right)
- However, “the” normal distribution refers to **standard normal**
 - Mean (μ) = 0
 - Standard deviation (σ) = 1
- Can *convert* any normal to the standard normal
 - Given sample **mean** (\bar{x})
 - Sample **standard dev.** (s)

(Next)

Many normal distributions



Standard Normal Distribution

- Standardize
 - Subtract sample mean (\bar{x})
 - Divide by sample standard deviation (s)
- Mean $\mu = 0$
- Standard Deviation $\sigma = 1$
- Total area under curve = 1
 - Sounds like probability!

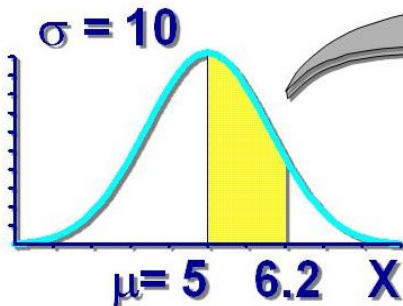
Remember the Z-score?

$$Z = \frac{X - \mu}{\sigma} = \frac{6.2 - 5}{10} = .12$$

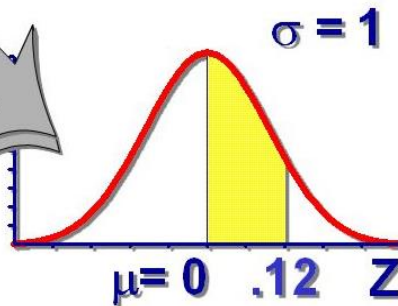


=norm.dist()

Normal Distribution



Standardized Normal Distribution



http://images.slideplayer.com/10/2753952/slides/slide_2.jpg

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

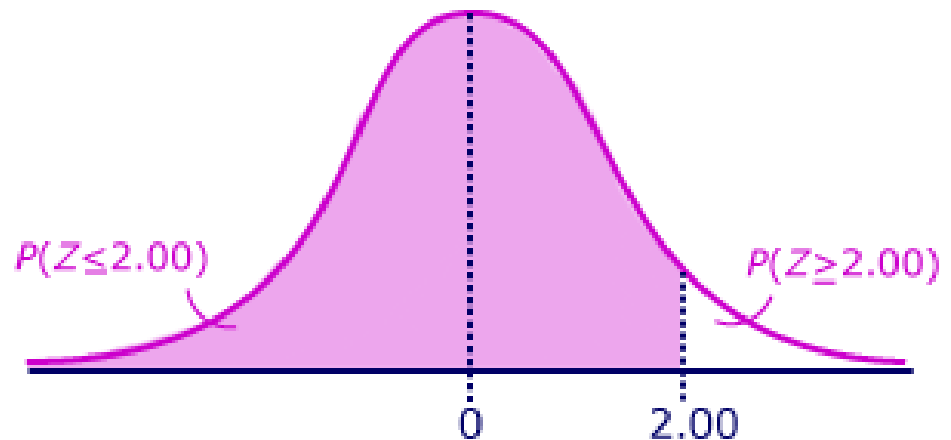
Use to predict how likely an observed sample is given population mean (next)

Using the Standard Normal

- Suppose *League of Legends* Champion released once every **24 days** on average, standard deviation of **3 days**
- What is the probability Champion released **30+ days**?
- $x = 30$, $\bar{x} = 24$, $s = 3$

$$\begin{aligned} Z &= (x - \bar{x}) / s \\ &= (30 - 24) / 3 \\ &= 2 \end{aligned}$$

- Want to know $P(Z > 2)$



http://ci.columbia.edu/ci/premba_test/c0331/s6/s6_4.html

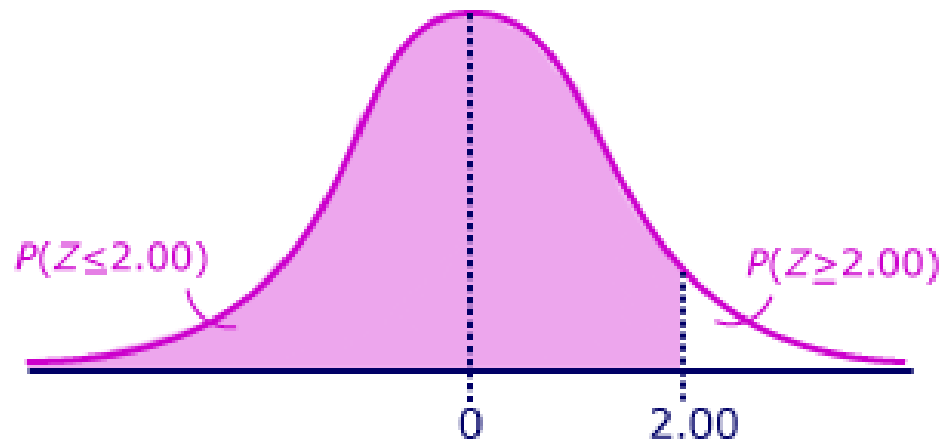
Q: how? Hint: what rule might help?

Using the Standard Normal

- Suppose *League of Legends* Champion released once every **24 days** on average, standard deviation of **3 days**
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- Want to know $P(Z > 2)$



http://ci.columbia.edu/ci/premba_test/c0331/s6/s6_4.html

```
=norm.dist(x,mean,stddev,cumulative)  
=1 - norm.dist(30,24,3,true)
```



Empirical Rule. Or use table (Z-table)

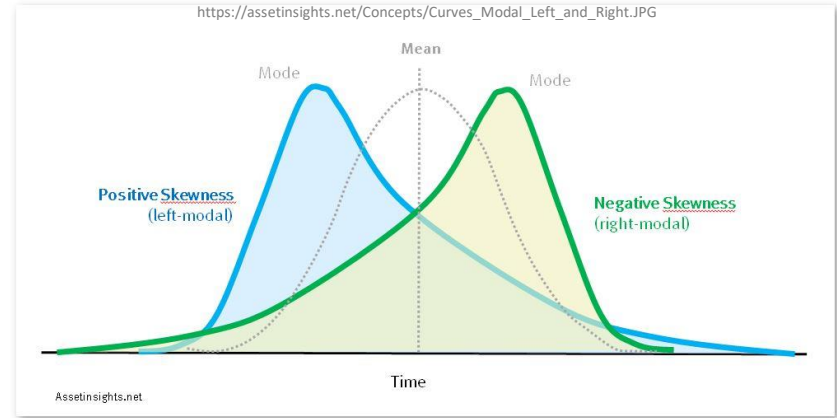
→ $5\% / 2 = 2.5\%$ likely

Test for Normality

- Why?
 - Can use **Empirical Rule**
 - Use some inferential statistics (parametric tests)
- How?
 1. Measure skewness (*next*)
 2. Looks normal
 - **Histogram**
 - **Normal probability plot** (QQ plot) – graphical technique to see if data set is approximately normally distributed
 3. Statistical test
 - Kolmogorov-Smirnov test (K-S) or Shapiro-Wilk (S-W) that compare to normal (won't do, but ideas in next slide deck)

Measuring Skewness

- Measure of symmetry of distribution
 - Normal distribution is perfectly symmetric, skewness 0
- Easy equations:



$$\frac{\text{mean} - \text{mode}}{\text{standard deviation}}$$

=skew(A1:A10)

$$\frac{\frac{Q_3 + Q_1}{2} - Q_2}{\frac{Q_3 - Q_1}{2}}$$



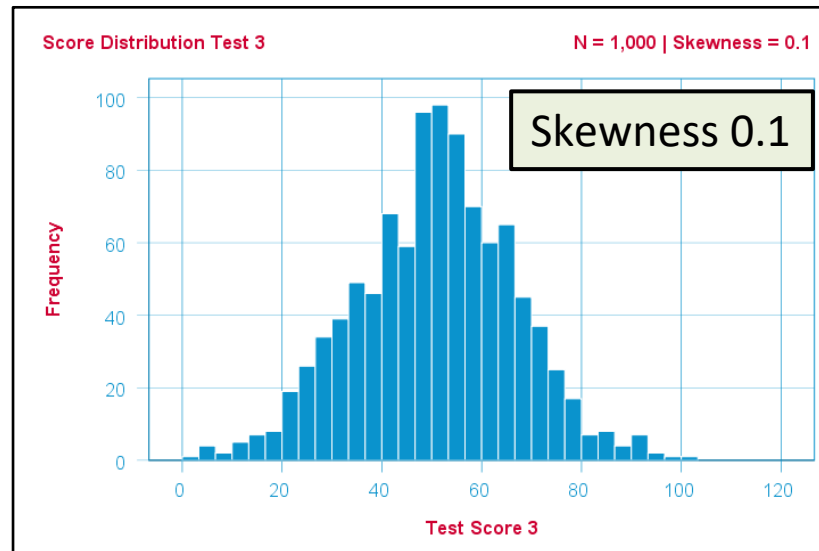
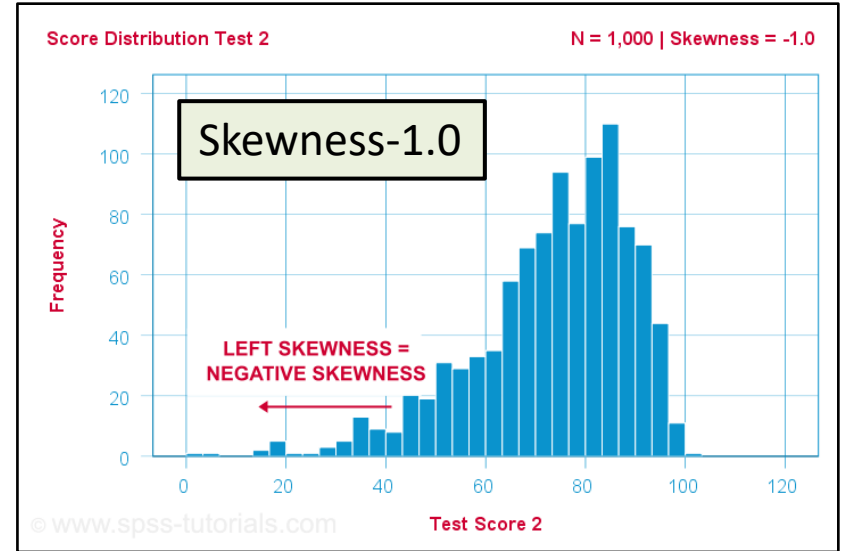
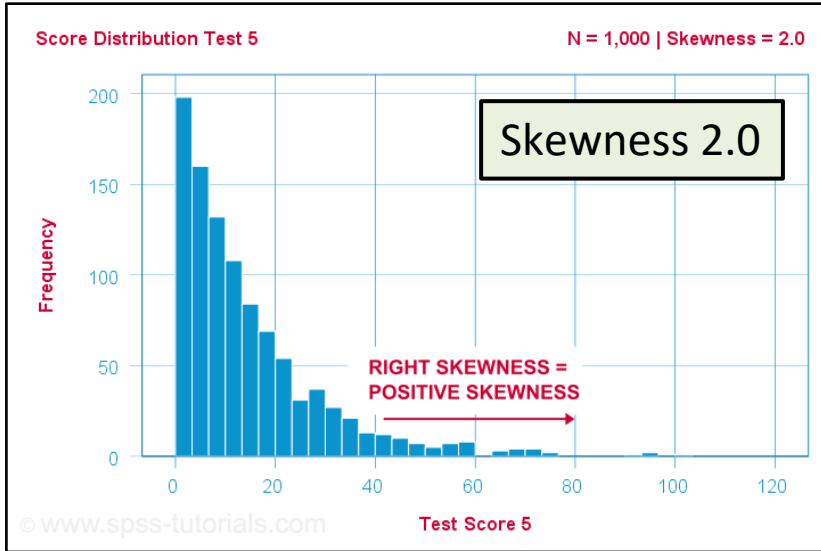
$$\frac{n}{(n-1)(n-2)} \sum \left(\frac{x_j - \bar{x}}{s} \right)^3$$

“Fisher–Pearson standardized moment”

- “How much” is not typical?
 - Somewhat arbitrary
 - Less than **-1** or greater than **+1**
 - **Highly skewed**
 - Between **[-1, -0.5]** or **[0.5, +1]**
 - **Moderately skewed**
 - Between **-0.5** and **0.5**
 - **Symmetric**

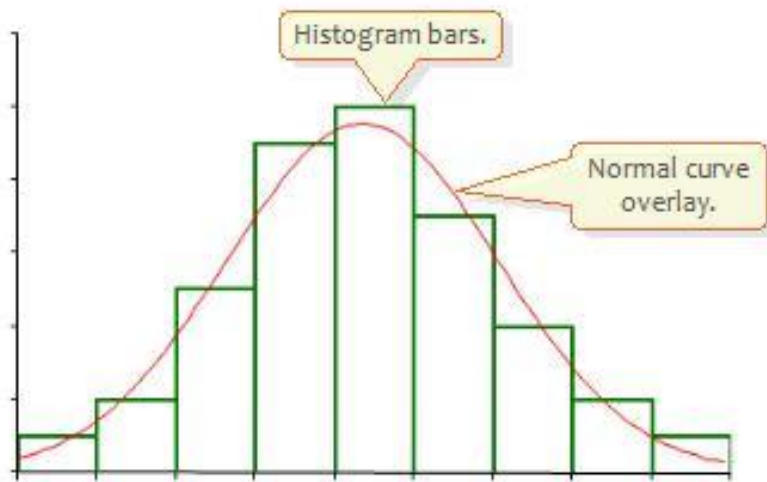
[Note, related “Kurtosis” is how clumped]

Skewness Examples



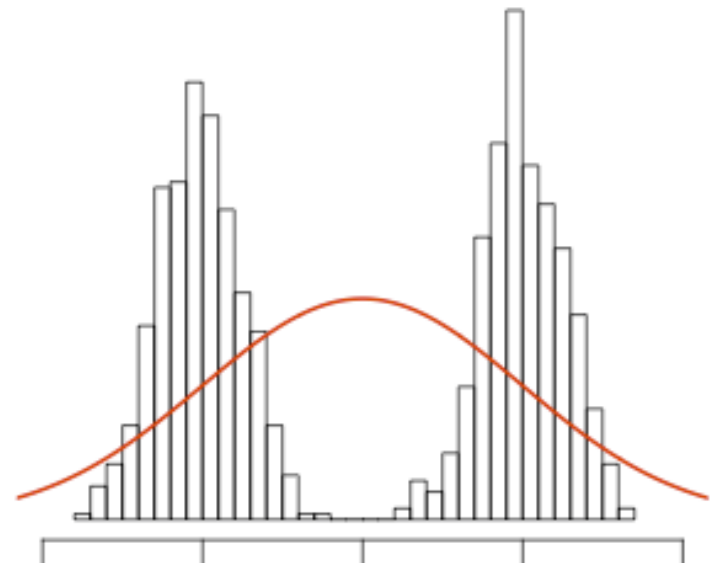
Normality Testing with a Histogram

- Use histogram shape to look for “bell curve”



http://2.bp.blogspot.com/_g8gh7I4zSt4/TR85eGJIMfI/AAAAAAAAAQs/PaOHJsjonPM/s1600/histo.JPG

Yes

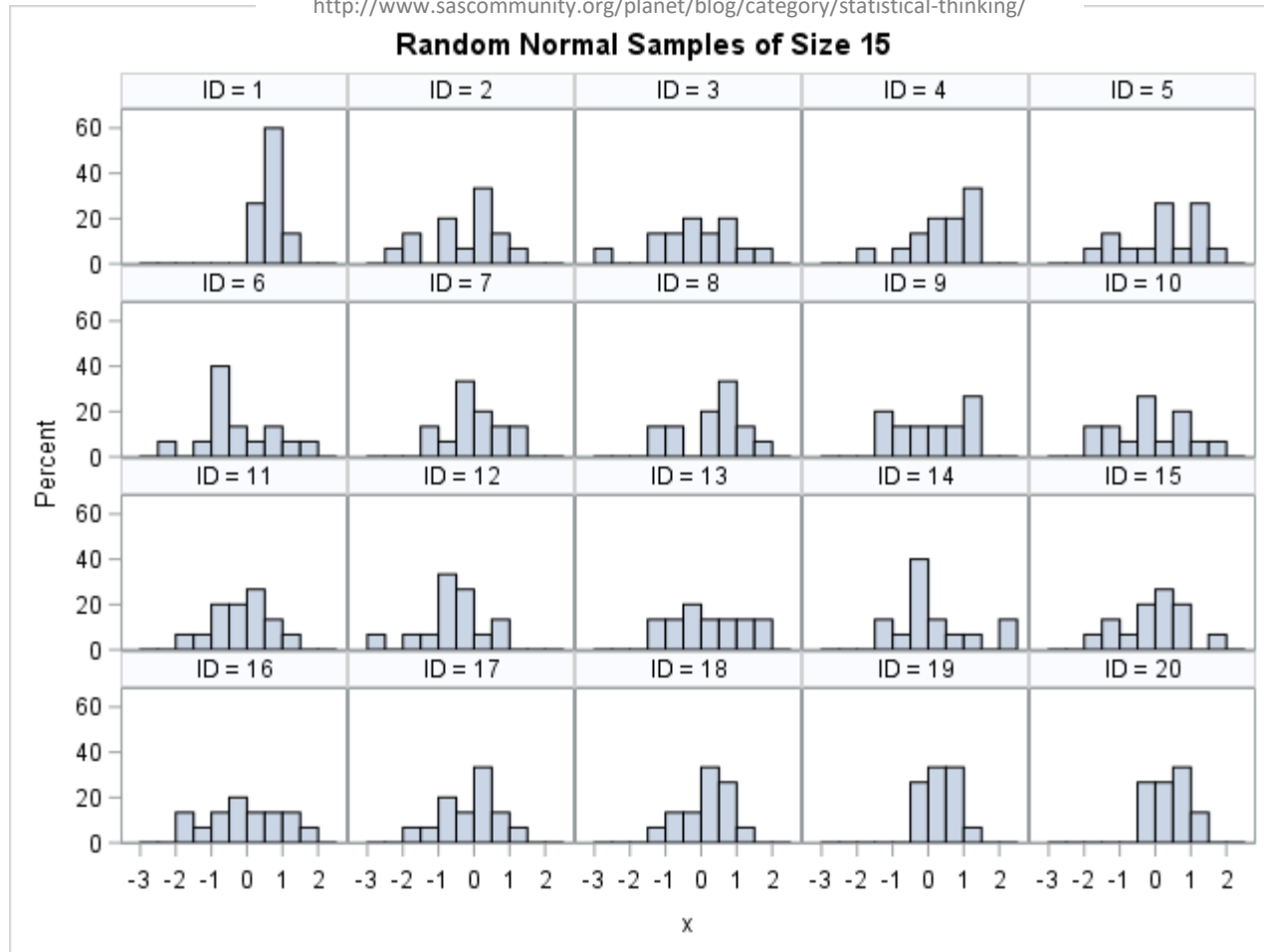


<http://seankross.com/img/biqq.png>

No

Normality Testing with a Histogram

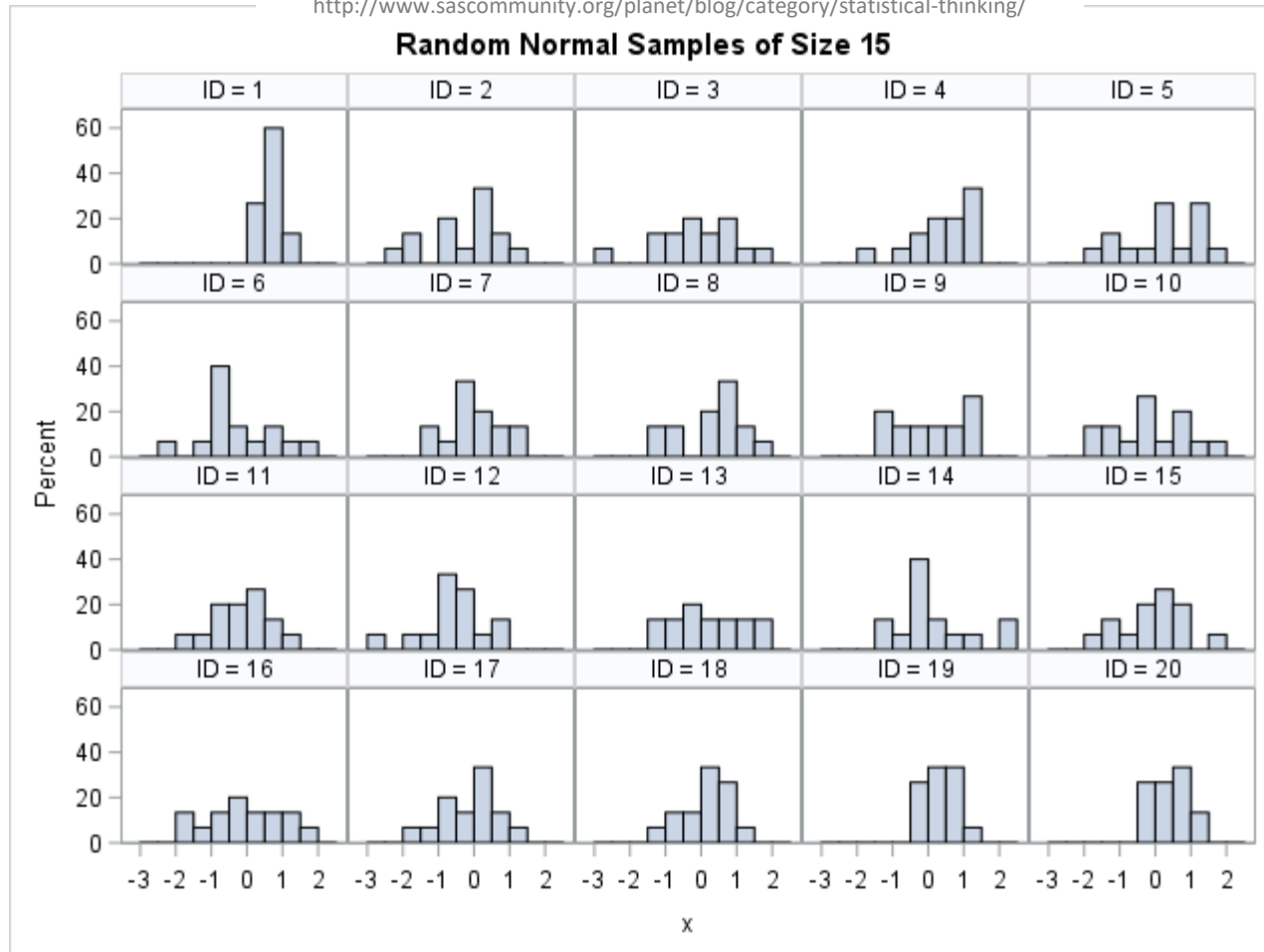
<http://www.sascommunity.org/planet/blog/category/statistical-thinking/>



Q: What distributions are these from? Any **normal**?

Normality Testing with a Histogram

<http://www.sascommunity.org/planet/blog/category/statistical-thinking/>



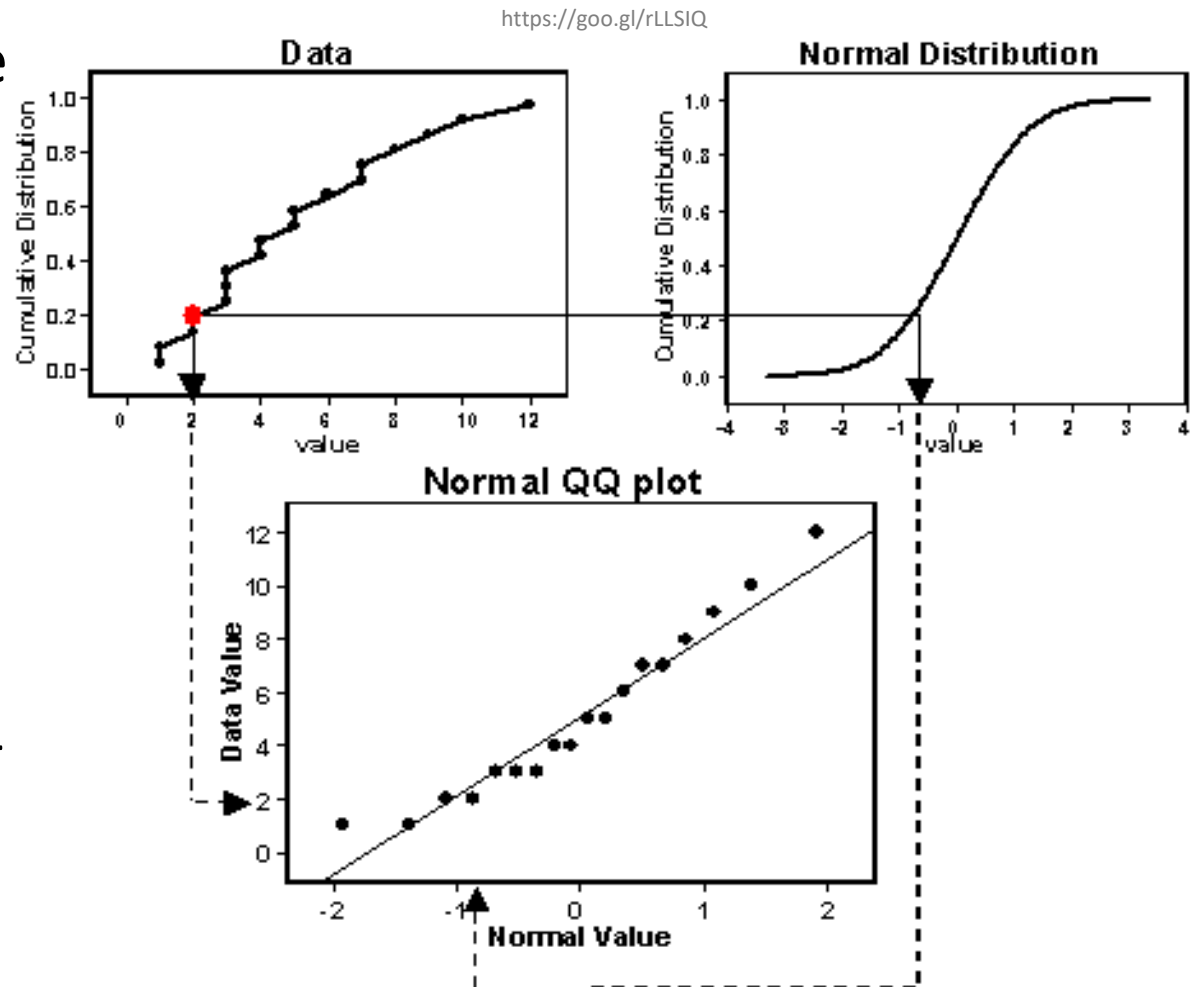
They are *all* from **normal distribution**! Suffer from:

- **Binning** (not continuous)
- **Few samples** (15) – we'll talk about sample size next slide deck

Normality Testing with a Quantile-Quantile Plot

- Percentiles (quantiles) of one versus another
- If line \rightarrow same distribution

1. Order data
 2. Compute Z scores (normal)
 3. Plot data (y-axis) versus Z (x-axis)
- Normal? \rightarrow line



Quantile-Quantile Plot Example

- Do the following values come from a normal distribution?

7.19, 6.31, 5.89, 4.5, 3.77, 4.25, 5.19, 5.79, 6.79

1. Order data
2. Compute Z scores
3. Plot data versus Z

Show each
step, next

Quantile-Quantile Plot Example – Order Data

Unordered

7.19
6.31
5.89
4.50
3.77
4.25
5.19
5.79
6.79

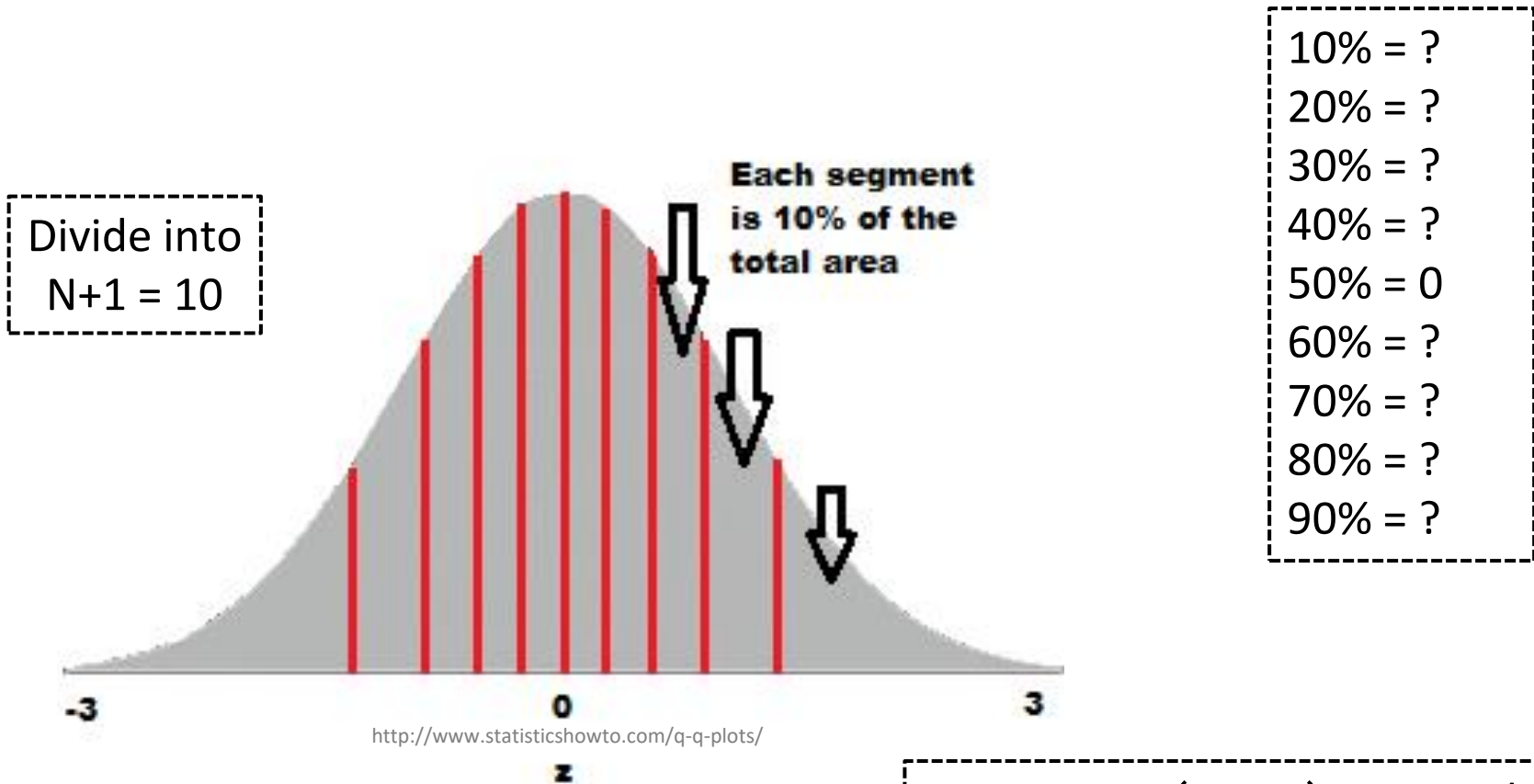
Ordered (low to high)

3.77
4.25
4.50
5.19
5.89
5.79
6.31
6.79
7.19



N = 9 data points

Quantile-Quantile Plot Example – Compute Z scores

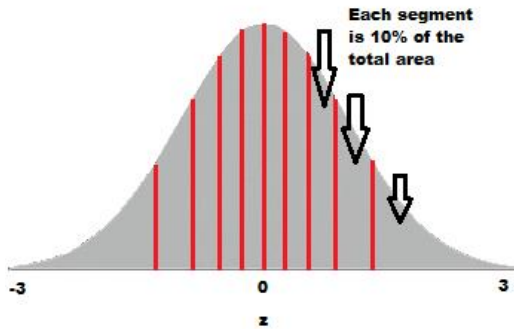


Want Z-score for that
segment

=NORMSINV(area) – provide Z for
area under standard normal curve
=NORMSINV(.80)
=0.841621



Quantile-Quantile Plot Example – Compute Z scores



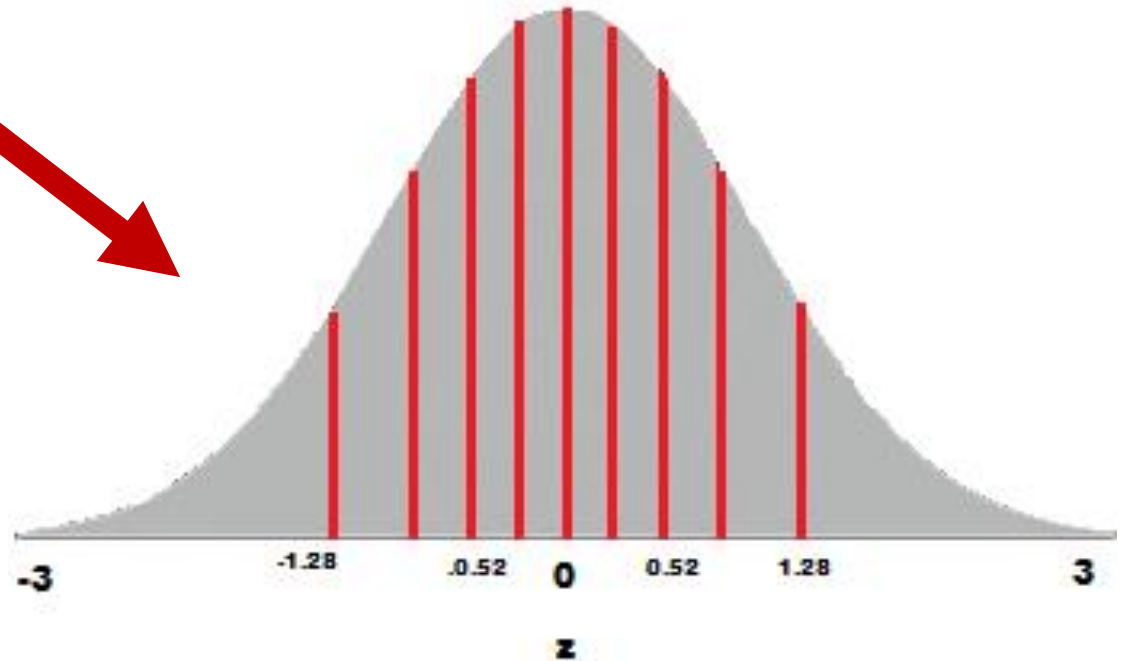
Example:

`=NORMSINV(.80)`

`=0.841621`

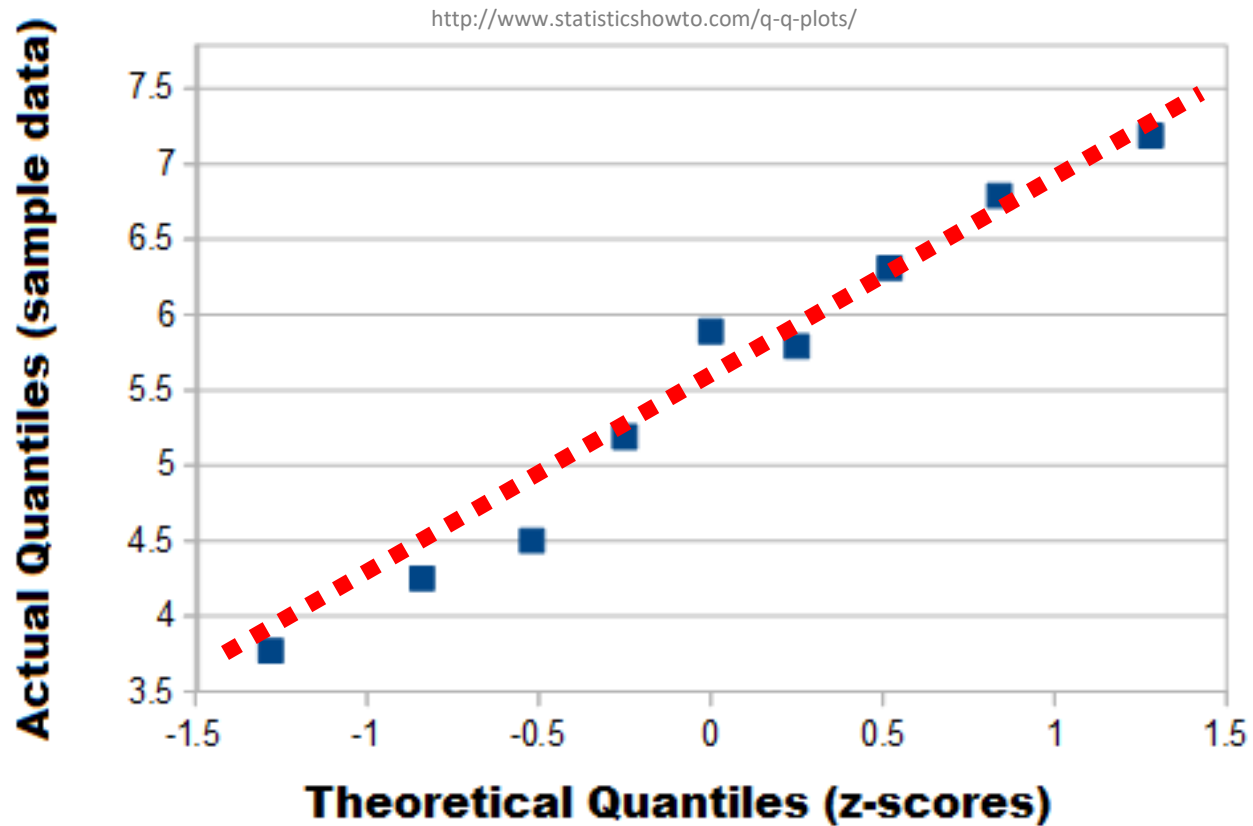


10% = -1.28
20% = -0.84
30% = -0.52
40% = -0.25
50% = 0
60% = 0.25
70% = 0.52
80% = 0.84
90% = 1.28



(Only some points shown)

Quantile-Quantile Plot Example – Plot



Linear? → Normal

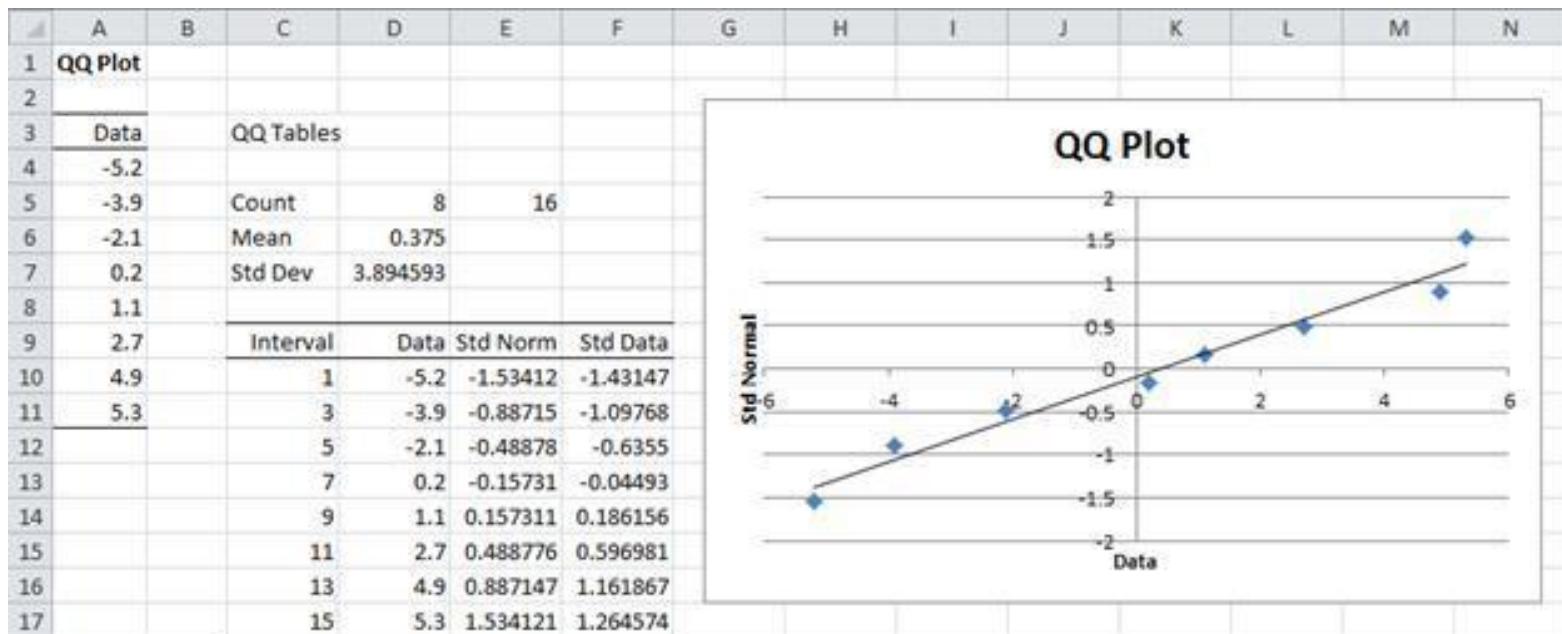
Quantile-Quantile Plots in Excel



Mostly, a manual process. Do as per above.

Example of step by step process (with spreadsheet):

<http://facweb.cs.depaul.edu/cmiller/it223/normQuant.html>



Examples of Normality Testing with a Quantile-Quantile Plot

