

課程名稱：統計科學 (Statistical Science)

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評分標準：上課出缺席 10%，作業 30%、期中考: 30%、期末考: 30%

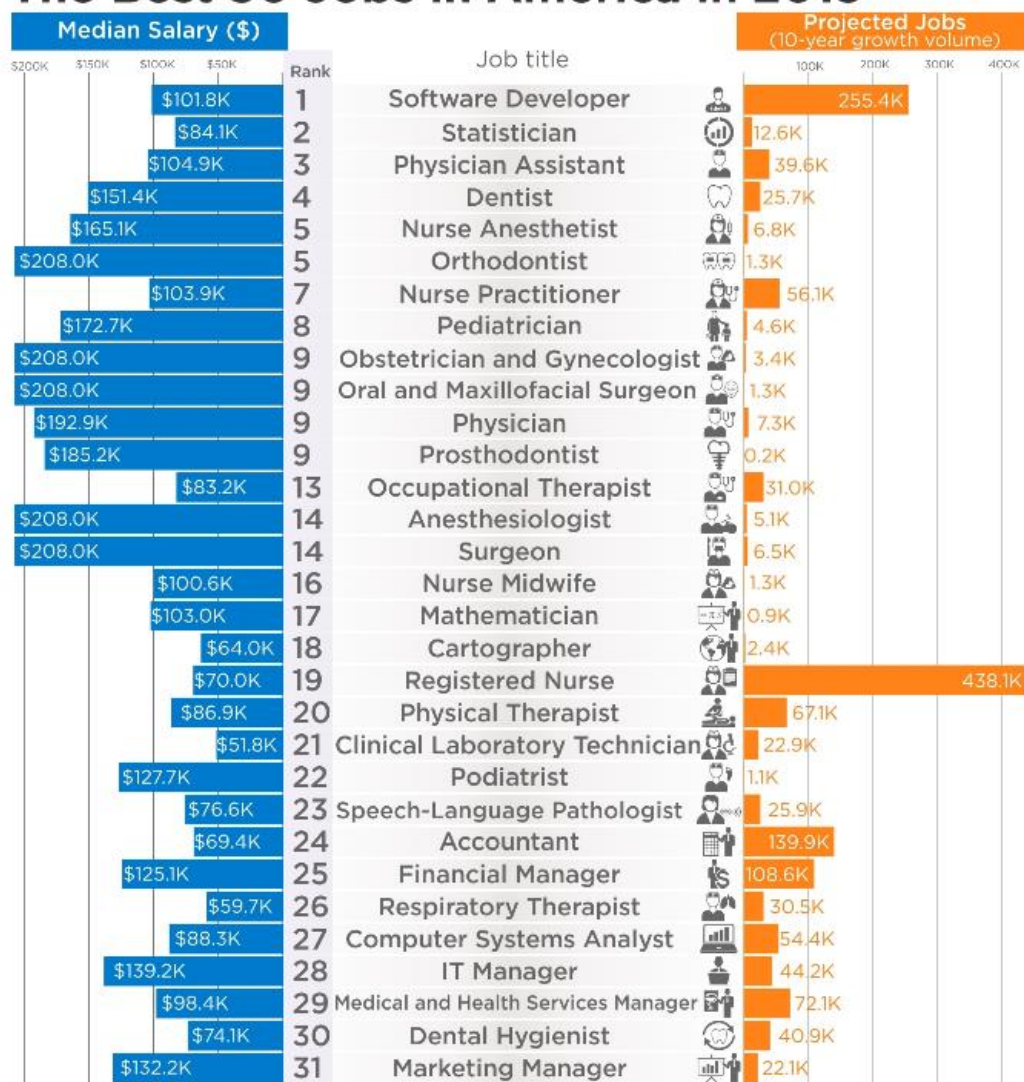
參考用書：

Introduction to Mathematical Statistics 8th

Hogg Robert, McKean Joseph and Craig Allen

與上課筆記

The Best 50 Jobs in America in 2019



醫療影像 AI

根據臺北榮總今年4月最新統計的AI輔助診斷成果顯示，DeepMets判讀腦轉移瘤的準確率，已從先前的80%提高至95%以上。臺北榮總希望未來通過測試和法規核准後，能有機會大規模部署於其他醫療院所。



傳統人工標記腫瘤 傳統標記MRI腫瘤位置，有賴醫生手動檢視數百張MR影像，一張張圈選位置（圖中手指處），全部完成後，電腦才能進一步估算腫瘤大小。攝影 / 洪政偉



AI輔助判讀腫瘤 醫生可以直接從PACS系統中，將資料傳送到DeepMets系統進行判讀，只要30秒就能標示出病灶（如圖綠色框線），並計算出腫瘤體積。攝影 / 洪政偉

AI 人臉辨識、保全系統、語音辨識



決策理論

- A lot of N items, n ($n < N$) of which are sampled randomly and determined to be either defective or nondefective.
 - p : proportion of the N items that are defective (parameter)
 - \hat{p} : proportion of the n items that are defective (observed data, the distribution of \hat{p} depends on p)
- For any lot, the manufacturer has two possible actions:
 - sell the lot, for a price $\$M$ with a guarantee that if $p > p_0$ the manufacturer will pay a $\$P$ penalty,
 - junk it at a cost $\$C$.
- The loss function is

State of Nature	Sell	Junk
	$-\$M$	$\$C$
$p \leq p_0$	$\$P$	$\$C$

Question:

For best profit, **how to make a decision** (sell or Junk) based on the observed data \hat{p} ?

主要課程內容概要

(1) Survey sampling:

Simple random sampling

(2) Probability and Distribution

(a) Random Variable and Transformations

(b) Mean, Variance, Delta Method

(c) Some Commonly Used Distributions

(3) Point Estimation

(a) Method of Moments

(b) **Maximum Likelihood Estimator (M.L.E)**

(c) Asymptotic theory for method of moment estimator and M.L.E

(4) Data reduction

(a) Sufficient and Complete statistic

(b) Unbiased, Efficiency and Mean Square Error

(c) Rao-Blackwell theorem, Cramer-Rao inequality and UMVUE

(5) Interval Estimation

(a) Pivotal quantity and Confidence Intervals

(b) Asymptotic confidence intervals and Bootstrap Confidence Interval

(c) Sample size determination

(6) Hypothesis testing

(a) Type I error, Type II error, and P-value

(b) Likelihood ratio tests

(c) Neyman Pearson Lemma