## Big Data Creates Beguiling Coincidences

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These slides:
www.statlit.org/pdf/2012Schield3Keene6up.pdf Related paper at www.StatLit.org/pdf/2012Schield-MAA.pdf


Not Coincidence

The two major products that came out of Berkeley:
LSD and UNIX.
We don't believe this is coincidence!

Computer programmer: Jeremy S. Anderson


Coincidence?
Virginia Woman Wins \$1 Million Lottery Twice in the Same Day


Cancer Cluster In St. Paul: Correlation Or Coincidence?


Run of Heads (Red Cells): Chance of 5 Touching: 1 in $32\left(2^{\wedge} 5\right)$


| Clusters: Grains of Rice Chance of Red: One in 10 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A3 |  |  |  |  |  | - |  |  |  | $f_{x}$ |  | =RANDBETWEEN(0,9) |  |  |  |  |  |  |  |
|  | A | B | C | D | E | F | G | H | 1 | J | K | L | M | N | 0 |  | P | Q |  |
| 3 | 9 |  |  |  |  | ) |  |  | 9 | 9) | D2 | 2 | 5 | 3 | 5 | 5 | 0 | 5 | 5 |
| 4 | 8 | 0 | 6 | 4 | 1 | 6 | 7 | 4 | 0 | 2 | 2 | 0 | 3 | 7 | 0 | D | 9 | 8 |  |
| 5 | 3 | 1 | 7 | 3 | 5 | 2 | 5 | 6 | 8 | 7 | 2 | 0 | 4 | 8 | 9 | 2 | 2 | 9 |  |
| 6 | 9 | 0 | 1 | 4 | 3 | 4 | 2 | 8 | 9 | 2 | 6 | 6 | 4 | 7 | 7 | 7 | 9 | 2 | 3 |
| 7 | 9 | 6 | 2 | 1 | 9 | 0 | 4 | 3 | 8 | 6 | 2 | 7 | 5 | 7 | 5 | 5 | 1 | 3 | 3 |
| 8 | 4 | 3 | 6 | 1 | 5 | \% | 1 | 9 | 4 | 8 | 4 | 9 | 2 | 6 | 1 | 1 |  | 7 | 2 |
| 9 | 0 | 0 | 2 | 4 | 3 | 0 | 5 | 5 | 9 | 3 | 1 | 6 | 9 | 5 |  | 3 | 5 | 8 | 4 |
| 10 | 9 | 6 | 6 | 7 | 5 | 0 | 6 | 6 | 1 | 2 | 6 | 6 | 0 | 9 | 3 | 36 | 6 |  | 8 |
| 11 | 9 | 1 | 0 | 4 | 7 | 4 | 2 | 4 | 4 | 0 | 4 | 3 | 8 |  | 4 | 4 |  |  | 5 |
| 12 | 98 | 8 | 0 | 1 | 4 | 6 | 0 | 8 | 2 | 0 |  | 2 | 3 | 5 | 6 | 6 |  | 5 |  |
| www.Statititorg/Excel/2012Schield-Rice.xls |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

Runs and clusters are much more likely than expected!

When students press F9, they often get:

| RUNS | CLUSTERS |
| :---: | :---: |
| a run of 10 heads: | a cluster of six squares: |
| one chance in $2^{\wedge 10}$ | one chance in $10 \wedge 6$ |
| a "thousand-year <br> flood" every year | a "million-year flood" <br> every year |

They get unlikely results every time!


Explanation \#1
The question is ambiguous

What is the chance of "that"?

- At a specific place or anywhere?
- Paint the target before or after the shooting?
- Before or after the fact (ex post vs. ex ante)?

Consider a run of 8 heads:

- One chance in 256 at a pre-designated spot
- Close to $50 \%$ somewhere in the next 256 flips



Coincidence increases as data increases
$\mathrm{P}=$ chance of success on next try
$\mathrm{K}=$ length of a run of successes
Chance of a run of length k : $\mathrm{p}^{\mathrm{k}}$. Decreases as $\mathrm{K} \uparrow$
$\mathrm{n}=$ number of independent factors
Chance of two matching runs of length K :
$1-\left(1-\mathrm{P}^{K}\right)^{n}$. Increases as $\mathrm{n} \uparrow$


