



SAMPLES

Population	Totality of objects, individuals, and events.
Sample	Part of population chosen for measurement and observation. • Number of sample values is n .
Class	Subdivision of sample values n .
Class mark, x_i	Midpoint value of a class.
Class size, c	Difference between successive lower or upper class limits.
Class frequency, f	Number of sample values in a class.
Relative frequency, f/c	Class frequency divided by total number of values n .
Cumulative frequency	Total number of values less than given value.

PROPERTIES OF SAMPLES

Parameter	Ungrouped Data	Data Grouped in k Classes
Mean	$\bar{x} = \frac{\sum x_i}{n}$	$\bar{x} = \frac{\sum f_i x_i}{n}$
Variance	$\sigma^2 = \frac{\sum x_i^2}{n} - \bar{x}^2$	$\sigma^2 = \frac{\sum f_i x_i^2}{n} - \bar{x}^2$
Variance (alternates)	$\sigma^2 = \frac{\sum x_i^2}{n} - \frac{(\sum x_i)^2}{n^2}$	$\sigma^2 = \frac{\sum f_i x_i^2}{n} - \left(\frac{\sum f_i x_i}{n}\right)^2$

Note: Standard Deviation $= \sigma = \sqrt{\text{variance}}$
 Range of samples: $x_{\max} - x_{\min}$
 Coefficient of variation: $V = (\sigma/\bar{x}) \times 100$
 Modal: Most common value of x
 Median: Middle value or mean of two middle values.
 Quantiles $Q_0, Q_{25}, Q_{50}, Q_{75}$: Values that divide data set into 4 equal parts.
 Interquartile range: $Q_{75} - Q_{25}$

THE CODE METHOD

- Rationalize x_i by first subtracting a convenient number m (often the median or mode) followed by division by a suitable number c (often the class size).
- New data set u_i yields mean $\bar{u}$ and standard deviation s_u of original set: $\bar{x} = c\bar{u} + m$ and $s_x = c s_u$.

Example

Class	Frequency, f_i	$h_i = (x_i - m)/c$	$f_i h_i$	$f_i h_i^2$
60-62	5	-3	-15	45
63-65	18	-2	-36	72
66-68	42	-1	-42	42
69-71	27	0	0	0
72-74	8	1	8	8
		2	16	32

$\bar{u} = \frac{\sum f_i h_i}{n} = \frac{-15}{100} = -0.15$
 $\bar{x} = c\bar{u} + m = 3(0.15) + 67 = 67.45$
 $s_x = c s_u = c \sqrt{\frac{\sum f_i h_i^2}{n} - \bar{u}^2} = 3 \sqrt{\frac{127}{100} - (-0.15)^2} = 2.97$

Notes: $\bar{u}$ is the mean of the new set. $\bar{x}$ is the mean of the original set.
 s_u is the standard deviation of original set.

PROBABILITY THEORY

FACTORS, FUNCTIONS

$n!$ (factorial)
 $n! = n(n-1)(n-2) \dots (3)(2)(1)$

Stirling's Approximation
 $n! \approx \sqrt{2\pi n} (n/e)^n$

Binomial Coefficients

$$\binom{n}{r} = \frac{n!}{r!(n-r)!} \quad \binom{n}{0} = \binom{n}{n} = 1$$

Note: $0! = 1$

PROBABILITY THEORY

Probability $P(A)$ of "success" = number of events considered successful (S)/total number of possible events (n)
 Probability $P(S)$ of "failure" = $1 - P(S)$

- The probability $P(A \cap B)$ that two independent events A and B will both occur, simultaneously or in succession, is: $P(A \cap B) = P(A) \cdot P(B)$
 Example: The probability of drawing a queen and a heart from two separate decks is: $P(A \cap B) = \frac{1}{16} \cdot \frac{1}{4} = \frac{1}{64}$
- The combined probability $P(A \cup B)$ that one or the other of two mutually exclusive events A and B will occur is: $P(A \cup B) = P(A) + P(B)$
 Example: The probability of drawing a queen or a jack from a single deck is: $P(A \cup B) = \frac{4}{52} + \frac{4}{52} = \frac{8}{52} = \frac{2}{13}$
- The combined probability $P(A \cup B)$ that one or the other or both of the two events A and B will occur is: $P(A \cup B) = P(A) + P(B) - P(A \cap B)$
 Example: The probability of drawing a queen or a heart from a single deck is: $P(A \cup B) = \frac{4}{52} + \frac{13}{52} - \left(\frac{4}{52}\right) = \frac{13}{13} = 1$
- The probability that event B occurs given that event A has already occurred is called the conditional probability $P(B|A)$
- The probability of the sequence occurring is $P(A \cap B) = P(A) \cdot P(B|A)$
 Example: The probability of drawing a queen and a jack in succession from a single deck is: $P(A \cap B) = \frac{4}{52} \cdot \frac{4}{51} = \frac{16}{2652}$

PERMUTATIONS & COMBINATIONS

- The number of permutations (= arrangements including changes in order) of n distinct objects taken all at a time is: $n! = n \cdot (n-1) \cdot \dots \cdot 1$
- Number of permutations of n distinct objects taken r at a time is:
 Without Repetition: $P_r = \frac{n!}{(n-r)!}$
 With Repetition of Objects: $P_r = n^r$
- Number of combinations (= arrangements consisting of changes in order) of n distinct objects taken r at a time is:
 Without Repetition: $C_r = \frac{n!}{r!(n-r)!}$
 With Repetition of Objects: $C_r = \frac{(n+r-1)!}{r!(n-1)!}$

Example: Given the following 3 objects (●, ○, △), $n = 3$, $r = 2$ (two taken at a time)

Without Repetition: $P_2 = \frac{3!}{(3-2)!} = 6$
 With Repetition of Objects: $P_2 = 3^2 = 9$
 Add ●●, ○○, △△ to the outcome at left

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