



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_i
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)	$\sigma^2 = \frac{\sum d_i^2}{n} - \left(\frac{\sum d_i}{n}\right)^2$	$\sigma^2 = \frac{\sum f_i d_i^2}{n} - \left(\frac{\sum f_i d_i}{n}\right)^2$

Note: Standard Deviation $= \sigma = \sqrt{\text{variance}}$
 Range of samples: $x_{\max} - x_{\min}$
 Mode: Most common value of x
 Median: Middle value or mean of two middle values
 Coefficient of variation: $V = (\sigma/\bar{x}) \times 100$
 Quartiles Q_1, Q_2, Q_3 : Values that divide data set into 4 equal parts
 Interquartile range: $Q_3 - Q_1$

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	$u_i = (x_i - m)/c$	$f_i u_i$	$f_i u_i^2$
60-62	5	45	-2	-10	20
63-65	18	64	-1	-18	18
66-68	42	67 (m)	0	0	0
69-71	27	70	1	27	27
72-74	8	73	2	16	32

$\bar{u} = \frac{\sum f_i u_i}{n} = \frac{-10 + 0 + 27 + 16}{100} = 0.13$
 $\bar{x} = c\bar{u} + m = 100(0.13) + 67 = 67.40$
 $s_x = c \cdot s_u = c \cdot \sqrt{\frac{\sum f_i u_i^2}{n} - \bar{u}^2} = 2.97$

Notes: \bar{u} is the mean of the new set $= 0$ is the mean of the original set
 s_u is the standard deviation of original set

PROBABILITY THEORY

FACTORS, FUNCTIONS

$n!$ (factorial)
 $n! = n(n-1)(n-2) \dots (1)(0)$

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 (S) / total number of possible events (n)
 Probability $P(A)$ 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: $P(A) \cdot P(B)$
 Example: The probability of drawing a queen and a heart from two separate decks is: $P(A) \cdot P(B) = \frac{1}{16} \cdot \frac{1}{4} = \frac{1}{64}$
- The combined probability $P(A \cup B)$ that one or the other of two mutually exclusive events A and B will occur is: $P(A) + P(B)$
 Example: The probability of drawing a queen or a jack from a single deck is: $P(A \cup B) = \frac{1}{16} + \frac{1}{16} = \frac{1}{8}$
- The combined probability $P(A \cup B)$ that one or the other or both of the two events A and B will occur is: $P(A) + P(B) - P(A \cap B)$
 Example: The probability of drawing a queen or a heart from a single deck is: $P(A \cup B) = \frac{1}{16} + \frac{1}{4} - (\frac{1}{16} \cdot \frac{1}{4}) = \frac{1}{4}$
- 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: $P(A \cap B) = \frac{1}{16} \cdot \frac{1}{15} = \frac{1}{240}$

PERMUTATIONS & COMBINATIONS

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

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

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

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David Baud



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Table of Contents Practice Of Statistics Study Guide

1. Understanding the eBook Practice Of Statistics Study Guide
 - The Rise of Digital Reading Practice Of Statistics Study Guide
 - Advantages of eBooks Over Traditional Books
2. Identifying Practice Of Statistics Study Guide
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Practice Of Statistics Study Guide
 - User-Friendly Interface
4. Exploring eBook Recommendations from Practice Of Statistics Study Guide
 - Personalized Recommendations
 - Practice Of Statistics Study Guide User Reviews and Ratings
 - Practice Of Statistics Study Guide and Bestseller Lists
5. Accessing Practice Of Statistics Study Guide Free and Paid eBooks
 - Practice Of Statistics Study Guide Public Domain eBooks
 - Practice Of Statistics Study Guide eBook Subscription Services

- Practice Of Statistics Study Guide Budget-Friendly Options
- 6. Navigating Practice Of Statistics Study Guide eBook Formats
 - ePub, PDF, MOBI, and More
 - Practice Of Statistics Study Guide Compatibility with Devices
 - Practice Of Statistics Study Guide Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Practice Of Statistics Study Guide
 - Highlighting and Note-Taking Practice Of Statistics Study Guide
 - Interactive Elements Practice Of Statistics Study Guide
- 8. Staying Engaged with Practice Of Statistics Study Guide
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Practice Of Statistics Study Guide
- 9. Balancing eBooks and Physical Books Practice Of Statistics Study Guide
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Practice Of Statistics Study Guide
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Practice Of Statistics Study Guide
 - Setting Reading Goals Practice Of Statistics Study Guide
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Practice Of Statistics Study Guide
 - Fact-Checking eBook Content of Practice Of Statistics Study Guide
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
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