



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: $x_{\max} - x_{\min}$
 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

$\bar{u} = \frac{\sum f_i h_i}{n} = \frac{-15}{100} = -0.15$
 $s_u^2 = \frac{\sum f_i h_i^2}{n} - \bar{u}^2 = \frac{157}{100} - (-0.15)^2 = 1.54$
 $s_u = \sqrt{1.54} = 1.24$
 $\bar{x} = c\bar{u} + m = 2(-0.15) + 67 = 66.7$
 $s_x = c s_u = 2(1.24) = 2.48$

Note: $\bar{u}$ 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

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

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: $P(A \cap B) = \frac{1}{4} \cdot \frac{1}{4} = \frac{1}{16}$
- 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: $P(A \cup B) = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$
- 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: $P(A \cup B) = \frac{1}{4} + \frac{1}{4} - (\frac{1}{4} \cdot \frac{1}{4}) = \frac{7}{16}$
- 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: $P(A \cap B) = \frac{1}{4} \cdot \frac{1}{3} = \frac{1}{12}$

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: $P_2^3 = 3^2 = 9$
 ●●, ●○, ●△, ○●, ○○, ○△, △●, △○, △△

Practice Of Statistics Study Guide

R Sanford



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