



STATISTICS

THE BASIC PRINCIPLES OF STATISTICS FOR INTRODUCTORY COURSES

BASIC DEFINITIONS

STATISTICS: The study of methods for collecting, organizing, and analyzing data.

• **Descriptive Statistics:** Procedures used to organize and present data in a convenient and communicable form.

• **Inferential Statistics:** Procedures employed to arrive at broader conclusions or inferences about populations on the basis of samples.

• **Population:** The complete set of actual or potential elements about which inferences are made.

• **Sample:** A subset of the population selected using some sampling method.

• **Sampling methods:**

• **Cluster sample:** A population is divided into groups called clusters; some clusters are randomly selected, and every member in them is observed.

• **Stratified sample:** The population is divided into strata, and a fixed number of elements of each stratum are selected for the sample.

• **Simple random sample:** A sample selected so that each possible sample of the same size has an equal probability of being selected; used for most elementary inference.

VARIABLE: An attribute of elements of a population or sample that can be measured; Ex: height, weight, IQ, hair color and pulse rate are some of the many variables that can be measured for people.

DATA: Values of variables that have been observed.

• **Types of data**

• **Qualitative (or "categorical") data** are descriptive but not numeric; Ex: your gender, your birthplace, the color of an automobile.

• **Quantitative data** take numeric values.

• **Discrete data** take counting numbers (0, 1, 2, ...) as values, usually representing things that can be counted; Ex: the number of fleas on a dog, the number of times a professor is late in a semester.

• **Continuous data** can take a range of numeric values, not just counting numbers; Ex: the height of a child, the weight of a bag of beans, the amount of time a professor is late.

• **Levels of measurement**

• **Qualitative data** can be measured at the:

• **Nominal level:** Values are just names, without any order; Ex: color of a car, major in college.

• **Ordinal level:** Values have some natural order; ex: high school class (freshman/sophomore/ junior/ senior), military rank.

• **Quantitative data** can be measured at the:

• **Interval level:** Numeric data with no natural zero point; intervals (differences) are meaningful, but ratios are not; Ex: temperature in Fahrenheit degrees; 80°F is 20°F hotter than 60°F, but it is not 150% as hot.

• **Ratio level:** Numeric data for which there is a true zero; both intervals and ratios are meaningful; Ex: weight, length, duration, most physical properties.

STATISTIC: A numeric measure computed from sample data, used to describe the sample and to estimate the corresponding population parameter.

PARAMETER: A numeric measure that describes a population; parameters are usually not computed, but are inferred from sample statistics.

FREQUENCY DISTRIBUTION

Provides the frequency (number of times observed) of each value of a variable.

Table 1: Students in a driving class are polled regarding number of accidents they've had:

# of accidents (frequency)	relative frequency	RF
<i>x</i>	<i>f</i>	
5	3	0.0526
4	2	0.0351
3	9	0.1579
2	15	0.2632
1	16	0.2807
0	12	0.2105

GROUPED FREQUENCY DISTRIBUTION

Values of the variable are grouped into classes.

Table 2: The scores on a midterm exam are grouped into classes:

class	<i>f</i>	cumulative frequency
70-79	4	30
80-89	18	76
70-79	31	58
60-69	19	27
50-59	7	8
40-49	1	1

RELATIVE FREQUENCY DISTRIBUTION

Each frequency is divided by the total number of observations to produce the proportion or percentage of the data set having that value; Ex: third column of Table 1.

CUMULATIVE FREQUENCY DISTRIBUTION

Frequencies count all observations at a particular value or class and all those less; Ex: third column of Table 2.

MEASURES OF CENTRAL TENDENCY

MEAN: Most commonly used measure of central tendency, usually meant by "average"; sensitive to extreme values.

POPULATION MEAN **SAMPLE MEAN**

$$\mu = \frac{1}{N} \sum_{i=1}^N x_i \quad \bar{x} = \frac{1}{n} \sum_{i=1}^n x_i$$

• **Trimmed mean:** Computed discarding some number of the highest and lowest values; less sensitive than ordinary mean.

• **Weighted mean:** $\frac{\sum w_i x_i}{\sum w_i}$ Computed with a weight

multiplied to each value, making some values influence the mean more heavily than others.

MEDIAN: Value that divides the set so the same number of observations lie on each side of it; less sensitive to extreme values; for an odd number of values, it is the middle value; for an even number, it is the average of the middle two; Ex: In Table 1, the median is the average of the 29th observation, or 2.

MODE: Observation that occurs with the greatest frequency; Ex: In Table 1, the mode is 1.

MEASURES OF DISPERSION

SUM OF SQUARES (SS): The sum of squared deviations from the mean.

• **Population SS:** $\sum (x_i - \mu)^2$ or $\sum x_i^2 - \frac{(\sum x_i)^2}{N}$

• **Sample SS:** $\sum (x_i - \bar{x})^2$ or $\sum x_i^2 - \frac{(\sum x_i)^2}{n}$

VARIANCE: The average of square differences between observations and their mean.

• **Population variance:** $\sigma^2 = \frac{1}{N} \sum_{i=1}^N (x_i - \mu)^2$

• **Sample variance:** $s^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2$

• **Variances for grouped data:**

• **Population:** $\sigma^2 = \frac{1}{N} \sum_{i=1}^N f_i (m_i - \mu)^2$

• **Sample:** $s^2 = \frac{1}{n-1} \sum_{i=1}^n f_i (m_i - \bar{x})^2$

STANDARD DEVIATION: The square root of the variance; unlike variance, it has the same units as the original data and is more commonly used.

Ex: Pop. S.D.: $\sigma = \sqrt{\frac{1}{N} \sum_{i=1}^N (x_i - \mu)^2}$

STANDARD SCORES: Also known as *Z-scores*; the standard score of a value is the directed number of standard deviations from the mean at which the value is found; that is, $z = \frac{x - \mu}{\sigma}$.

• A positive *z*-score indicates a value greater than the mean; a negative *z*-score indicates a value less than the mean; a *z*-score of zero indicates the mean value.

• Converting every value in a data set or distribution to a *z*-score is called *standardization*; once a data set or distribution has been standardized, it has a new mean $\mu = 0$, and a new standard deviation $\sigma = 1$.

GRAPHING TECHNIQUES

BAR GRAPH: A graph that uses bars to indicate the frequency of occurrence of observations.

• **Histogram:** A bar graph used with quantitative, continuous variables.

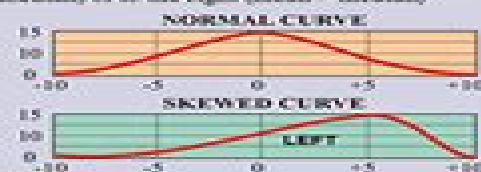
FREQUENCY CURVE: A graph representing a frequency distribution in the form of a continuous line that traces a histogram.

• **Cumulative frequency curve:** A continuous line that traces a histogram where bars in all the lower classes are stacked up in the adjacent higher class; cannot have a negative slope.

• **Symmetric curve:** The frequency curve is unchanged if rotated around its center; median = mean.

• **Normal curve:** Bell-shaped curve; symmetric.

• **Skewed curve:** Deviates from symmetry; frequency curve is shifted with a longer "tail" to the left (mean < median) or to the right (mean > median).



Study Guide T A Concise Managerial Statistics

W. Paul Vogt



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Republic of Uzbekistan International Monetary, International Monetary Fund. Statistics Dept., 2023-12-22 A technical assistance mission assisted the Statistics Agency under the President of the Republic of Uzbekistan SA in improving source data for compiling annual and quarterly GDP It did so by reviewing and discussing data collection forms and statistical questionnaires The mission provided recommendations on simplifying some survey design and methods to achieve better data quality The mission also reviewed the compilation of GDP components and provided recommendations for improving the estimation of trade margins at constant prices These improvements to data and methods will improve the understanding of the Uzbekistan economy both for domestic policymaking and international surveillance

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