

# Summarizing data

EDS 222

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Tamma Carleton

Fall 2021

# Today

## Types of variables

- Categorical, numerical, ordinal, ...

## Probability density functions

- Definitions, the normal pdf, skew

## Summary statistics

- Central tendency and spread, quantiles, outliers

## Law of large numbers

- How big does my sample need to be?

## Relationships between variables

- Covariance, correlation

# Assignment #1 check-in: How's it going?

Reminder: OH today, 3418 Bren Hall, 3-4pm

# Types of variables

# Types of variables

## Numerical variables

Object class `numeric` in `R`

- Can take on a wide range of possible values
  - Makes sense to add, subtract, multiply, etc.
- 
- Examples:
    - Height of the tree canopy across the Amazon
    - Length of Atlantic swordfish
    - Daily average temperature

**Discrete** numerical variables take on only a limited set of values, often counts (e.g., population)

**Continuous** numerical variables: can take on infinite values within a range (e.g., arsenic concentration in groundwater)

# Types of variables

## Numerical variables

### CONTINUOUS

measured data, can have  $\infty$  values within possible range.



I AM 3.1" TALL  
I WEIGH 34.16 grams

### DISCRETE

OBSERVATIONS can only exist at LIMITED VALUES, OFTEN COUNTS.



I HAVE 8 LEGS  
and  
4 SPOTS!

@allison-horst

Source: Allison Horst

# Types of variables

## Categorical variables

Object class `factor` in `R`

- Values correspond to one of a fixed number of categories
- Possible values are called **levels**
- Examples:
  - States of the US
  - Species of tree
  - Age group (e.g., <15, 15-64, 65+) (watch out! continuous numerical data can often be stored as a categorical variable!)

# Types of variables

## Categorical variables

**Nominal** variables are unordered descriptions

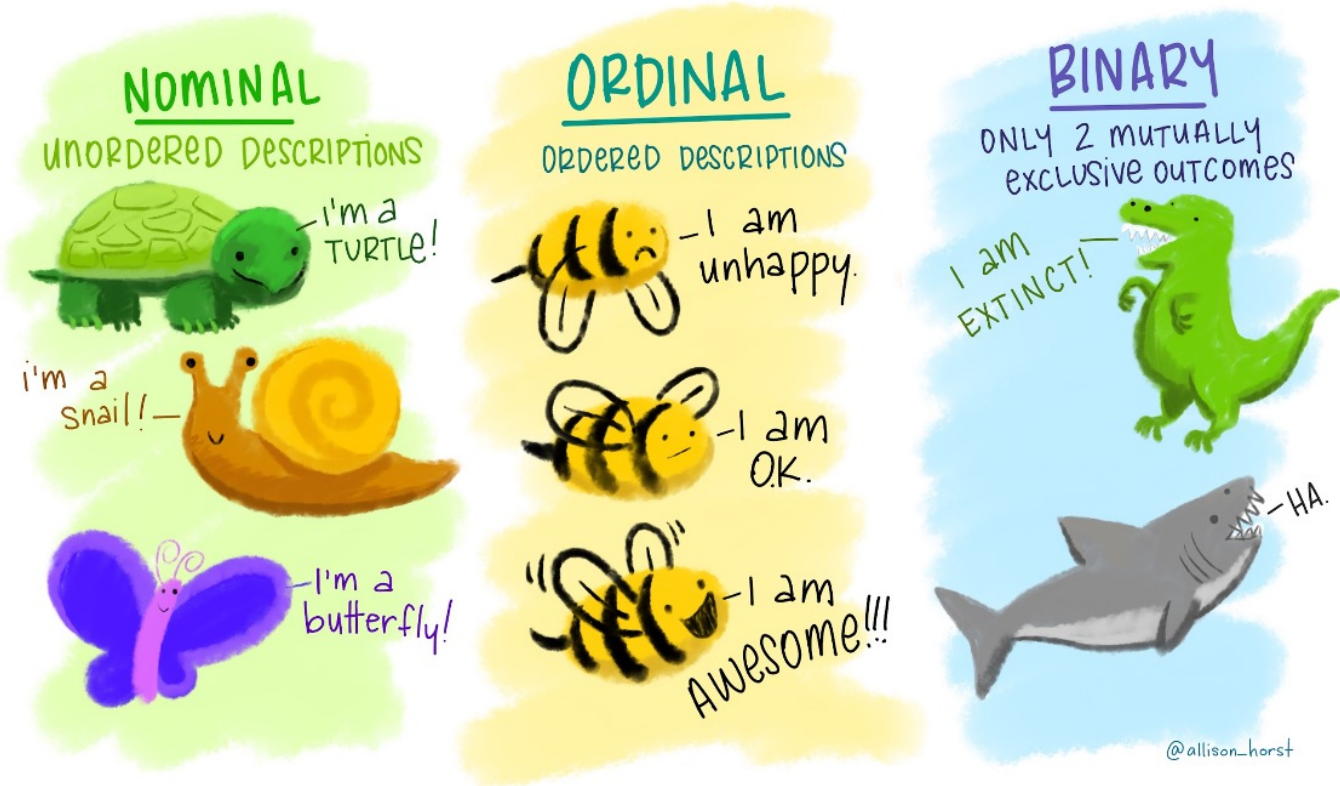
**Ordinal** variables are categories with a natural ordering

**Binary** variables only take on 0 or 1



# Types of variables

## Categorical variables



Source: Allison Horst

# Probability density functions

# Probability density functions

For *continuous* variables, the **probability density function (p.d.f.)** tells us the probability that a random variable falls within a given range of values.

Formally: The **p.d.f.** of a continuous variable  $X$  with support (i.e., range of possible values)  $S$  is an integrable function  $f(x)$  satisfying:

1.  $f(x)$  is positive for all  $x$  in  $S$
2. The area under the curve  $f(x)$  over the entire support  $S$  is equal to 1:

$$\int_S f(x)dx = 1$$

3. The probability that  $x$  falls between  $A$  and  $B$  is:

$$Pr(A \leq x \leq B) = \int_A^B f(x)dx$$

# Why isn't this simpler?

Q: Why can't I just interpret  $f(x)$  as the probability that  $X = x$ ?

A: Because continuous variables have  $\infty$  possible values...the probability that your variable  $X$  exactly equals  $x$  is zero!

Luckily, for **discrete variables** it is this simple!

For *discrete* variable  $x$ , the **probability mass function (p.m.f.)**  $f(x)$  tells us the probability that  $X = x$ .

Formally: The **p.m.f.** of a discrete variable  $X$  with support (i.e., range of possible values)  $S$  is a function  $f(x)$  satisfying:

1.  $P(X = x) = f(x) > 0$  for all  $x$  in support  $S$

2.  $\sum_{x \in S} f(x) = 1$

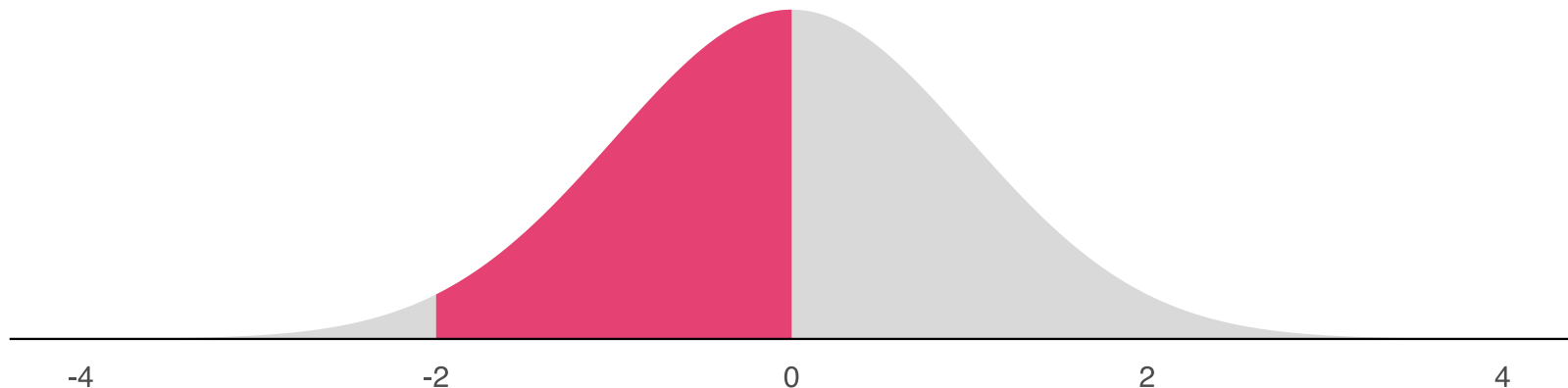
3.  $P(A \leq x \leq B) = \sum_{x=A}^{x=B} f(x)$

# Probability density functions (visual)

P.d.f.'s help us characterize the distribution of our population. The most common/famous ones get names (e.g., normal, Gamma,  $t$ ,...)

## Let's look at a **normal** distribution\*

The probability this normally distributed variable takes on a value between -2 and 0 is shown in pink:

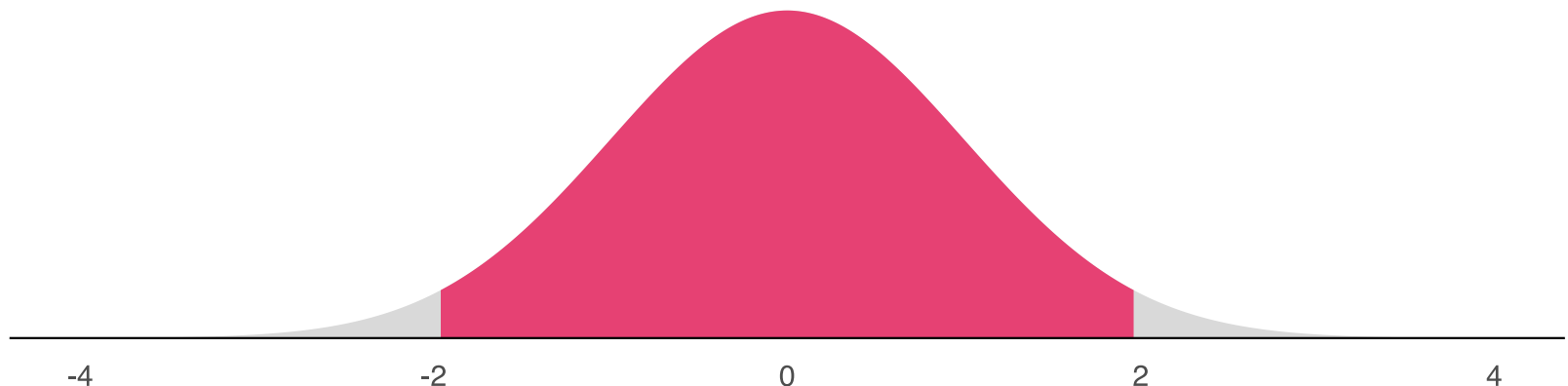


\*This distribution happens to be what's called "standard" normal. We'll get into the weeds later!

# Probability density functions (visual)

Let's look at a **normal** distribution\*

The probability this normally distributed variable takes on a value between -2 and 2 is shown in pink:



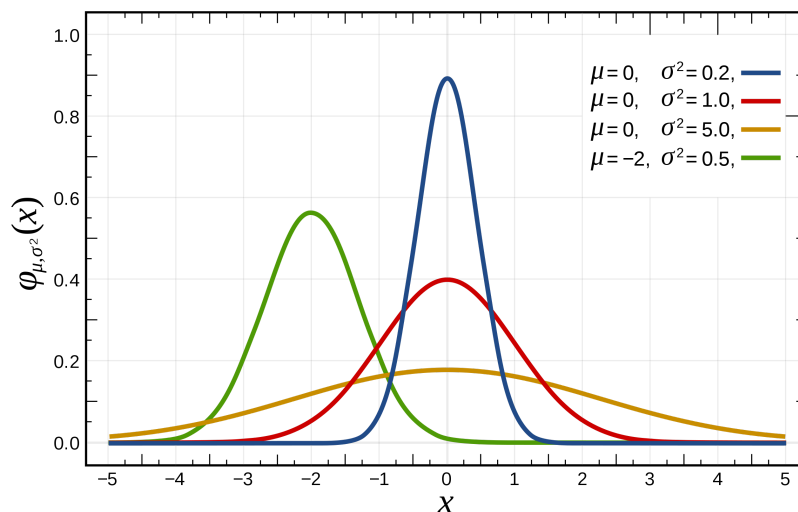
\*Yep, still a "standard" normal. Details later.

# The normal distribution

There are infinite different normal distributions. They all have the following p.d.f.:

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$

where  $\mu$  is the mean (i.e., average) and  $\sigma$  is the standard deviation (will define soon).



# Shapes of probability distributions

Key terms to describe p.d.f.'s:

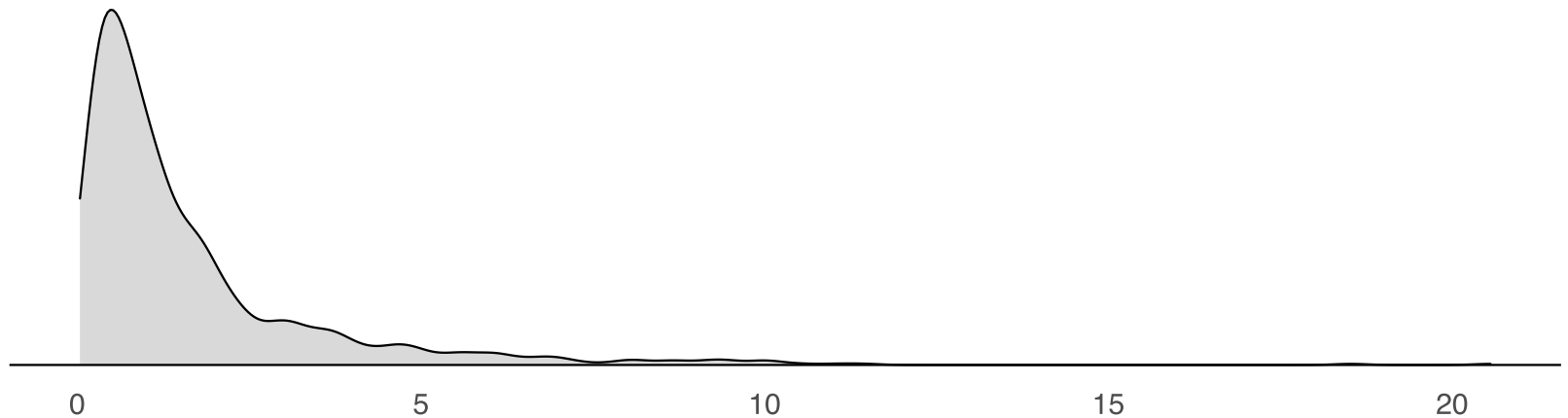
1. A distribution can have **skew** (e.g., log-normal)
2. A distribution can have a long **right tail** or **left tail** (e.g., fat-tailed climate sensitivity distributions!)
3. A distribution can be **symmetric**
4. A distribution can be **unimodal**, **bimodal**, or **multimodal**



# Shapes of probability distributions

## Skew with a long right tail

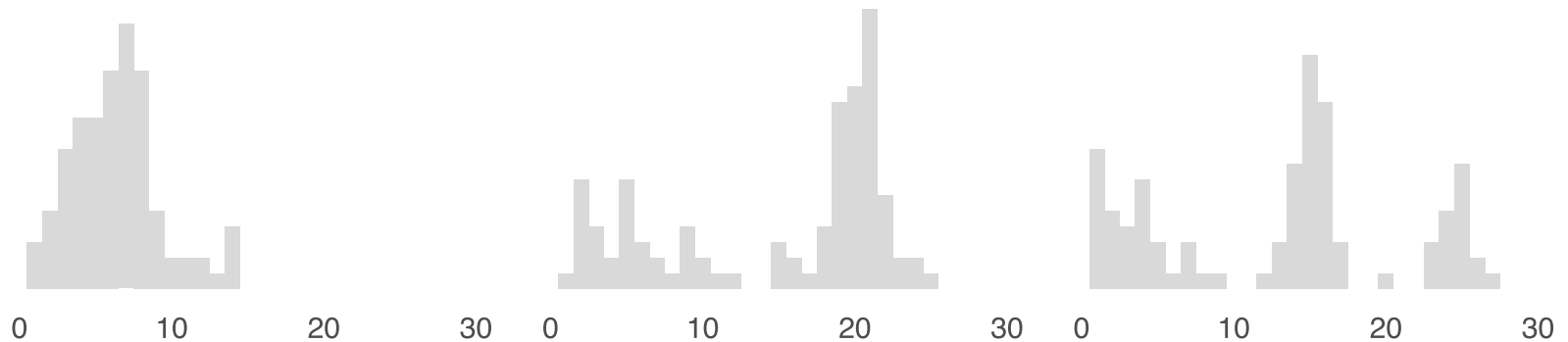
(log-normal sample distribution)



# Shapes of probability distributions

## Uni-, bi-, and multi-modal

(How many "peaks" do you see?)



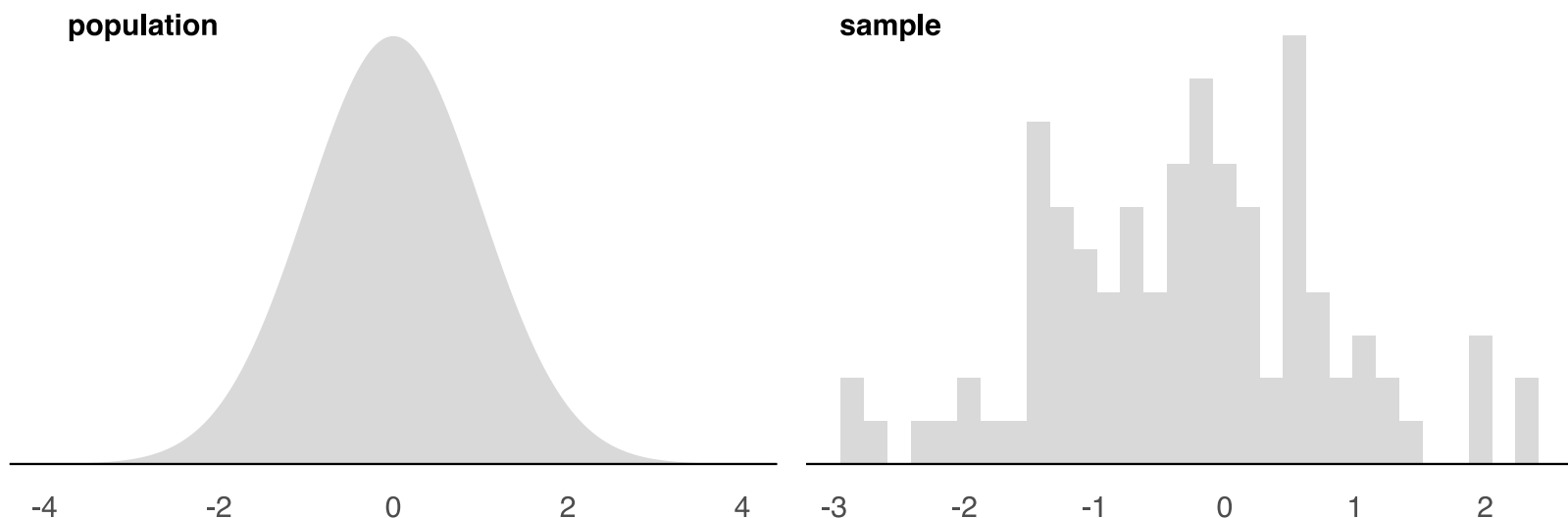
# Summary statistics

# Describing random variables

A probability density function describes a **population**

As we learned last week, we rarely have a **census** so we rarely can directly describe the p.d.f. itself.

Instead, we use *statistics* from a *sample* to estimate *parameters* of the *population*



# Measures of central tendency

We often begin to describe a distribution using measures of **central tendency** (i.e., measures of the "middle").

Three are most common:

1. **Mean**
2. **Median**
3. **Mode**

# Mean = expected value = average

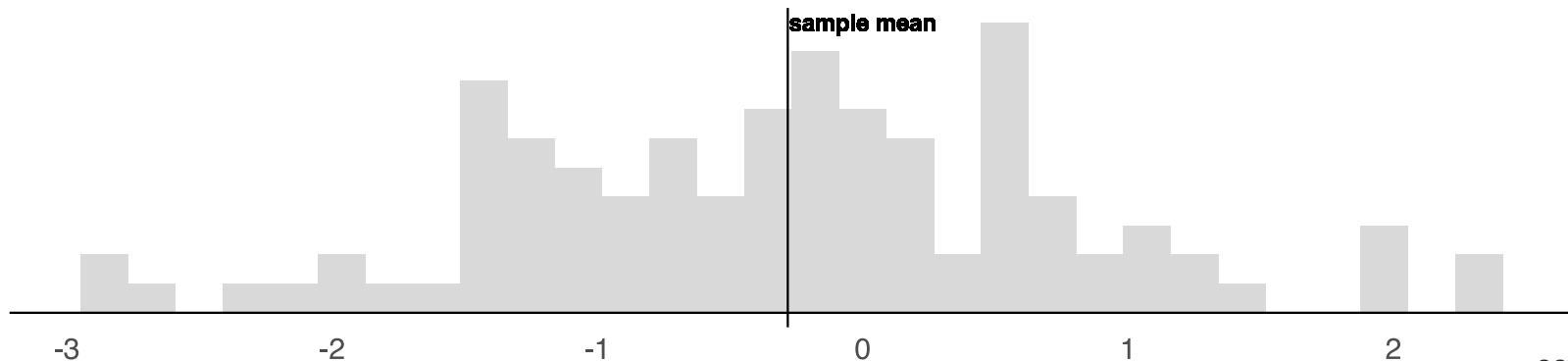
In a **population**, the mean is defined as:

$$\mathbf{E}[X] = \mu = \int_S x f(x) dx$$

In our **sample**, we compute the mean as:

$$\bar{x} = \frac{1}{n} \sum_{i \in n} x_i$$

We use  $\bar{x}$  as an *estimate* of the parameter of interest,  $\mu$ .



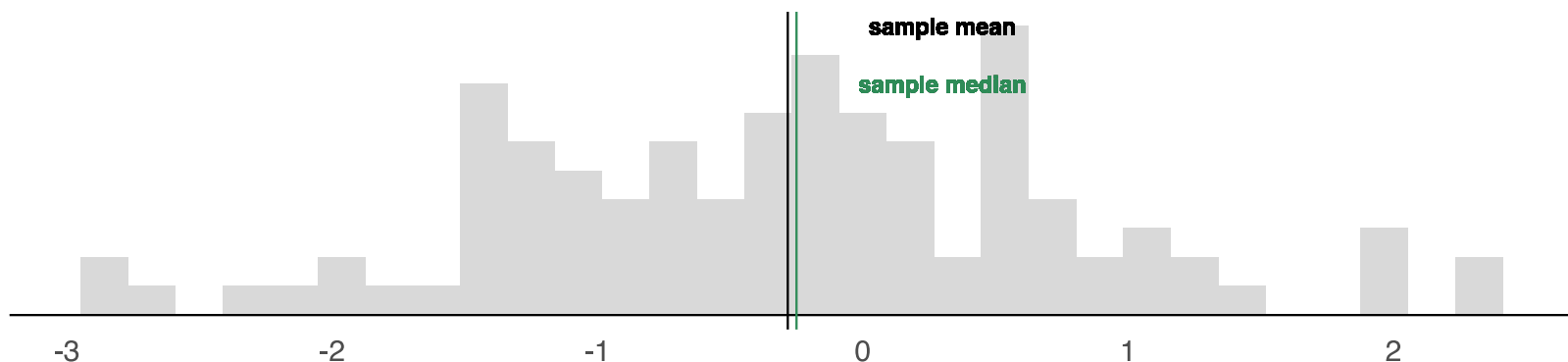
# Median = middle value

In a **population**, the median  $m$  is defined as:

$$P(X \leq m) = \int_{-\infty}^m f(x)dx = \frac{1}{2} = \int_m^{\infty} f(x)dx = P(X \geq m)$$

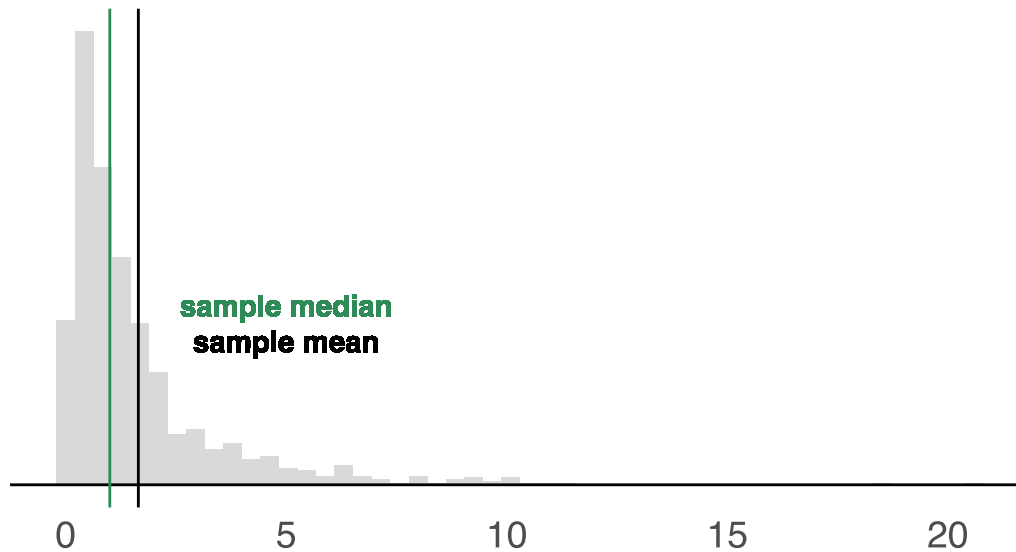
In our **sample**, we compute the median as:

- $n$  even? median = mean of the middle two values
- $n$  odd? median = middle value



# Median and mean are not always close

Non-normal distribution  $\implies$  median and mean can diverge substantially

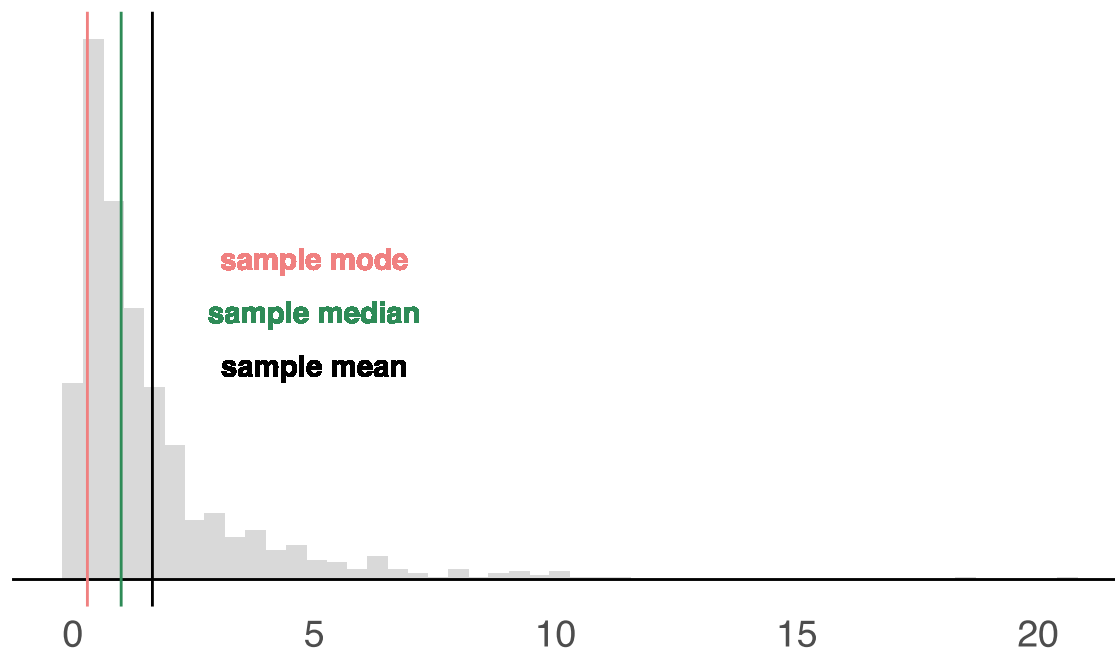




# Mode = most frequent value

The **mode** is simply the most frequently observed value

This is much more useful for discrete data (ask yourself why!)



# Measures of spread

Central tendency only gets us so far...we also need measures of **spread**.

1. **Range** (easy: min to max of your data)
2. **Variance**
3. **Standard deviation**
4. **Quantiles**

# Measures of spread: Variance

Answers the question, how far are observations from the mean, on average?

In the population:

$$\text{Var}(X) = \mathbb{E}[(X - \mu)^2] = \sigma^2 = \int_{\mathcal{S}} (x - \mu)^2 f(x) dx$$

In the sample:

$$s^2 = \frac{\sum_{i \in n} (x_i - \bar{x})^2}{n - 1}$$

Q: Why do we divide by  $n - 1$ ?

A: Lots of math to prove it (see [here](#)), but trust me,  $s^2$  will be a biased estimate of  $\sigma^2$  if you divide by  $n$ !

Units of variance: units of the random variable, *squared*

# Measures of spread: Standard deviation

Just the square root of the variance!

In the population:

$$SD(X) = \sqrt{\mathbf{E}[(X - \mu)^2]} = \sigma = \sqrt{\int_{\mathcal{S}} (x - \mu)^2 f(x) dx}$$

In the sample:

$$s = \sqrt{\frac{1}{n-1} \sum_{i \in n} (x_i - \bar{x})^2}$$

Units of standard deviation: units of the random variable

# Some helpful rules

$$\mathbf{E}[aX + b] = a\mathbf{E}[X] + b$$

$$\mathbf{E}[X + Y] = \mathbf{E}[X] + \mathbf{E}[Y]$$

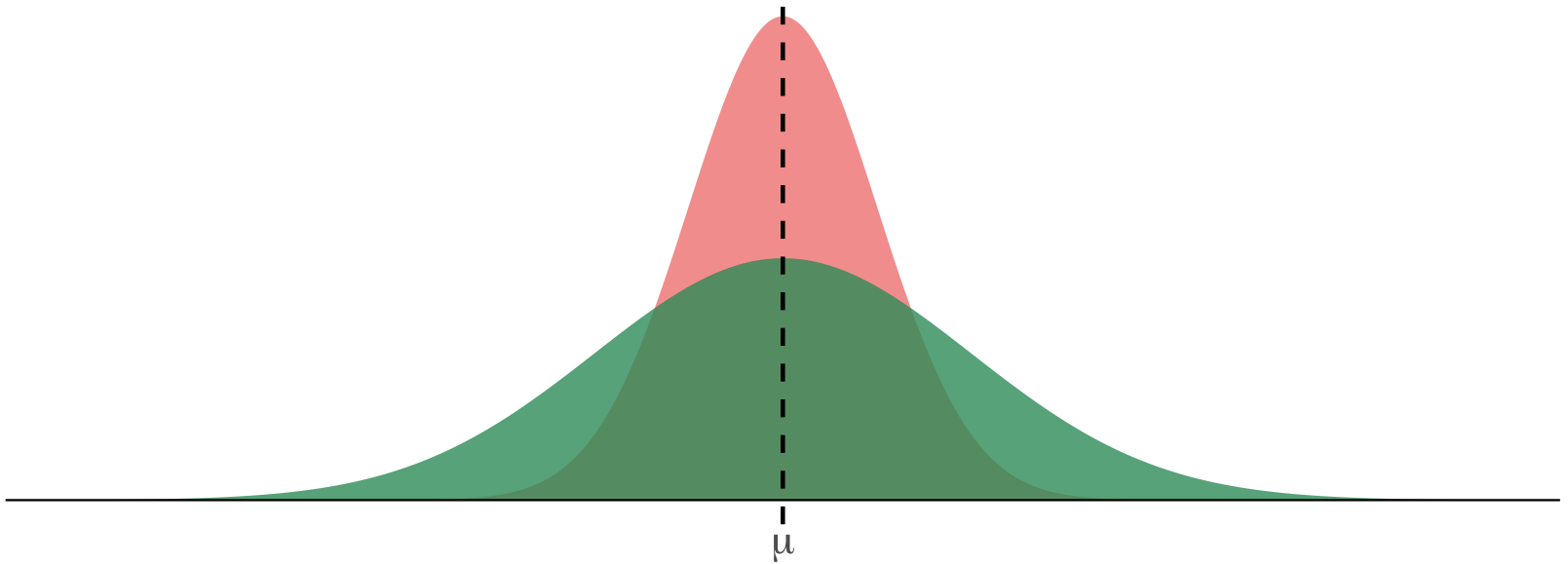
$$\textit{var}(X) = \mathbf{E}[X^2] - (\mathbf{E}[X])^2$$

$$\textit{var}(aX + b) = a^2\textit{var}(X)$$

# Variance, visually

**Pink:** Low variance/standard deviation  $\sigma = 1$

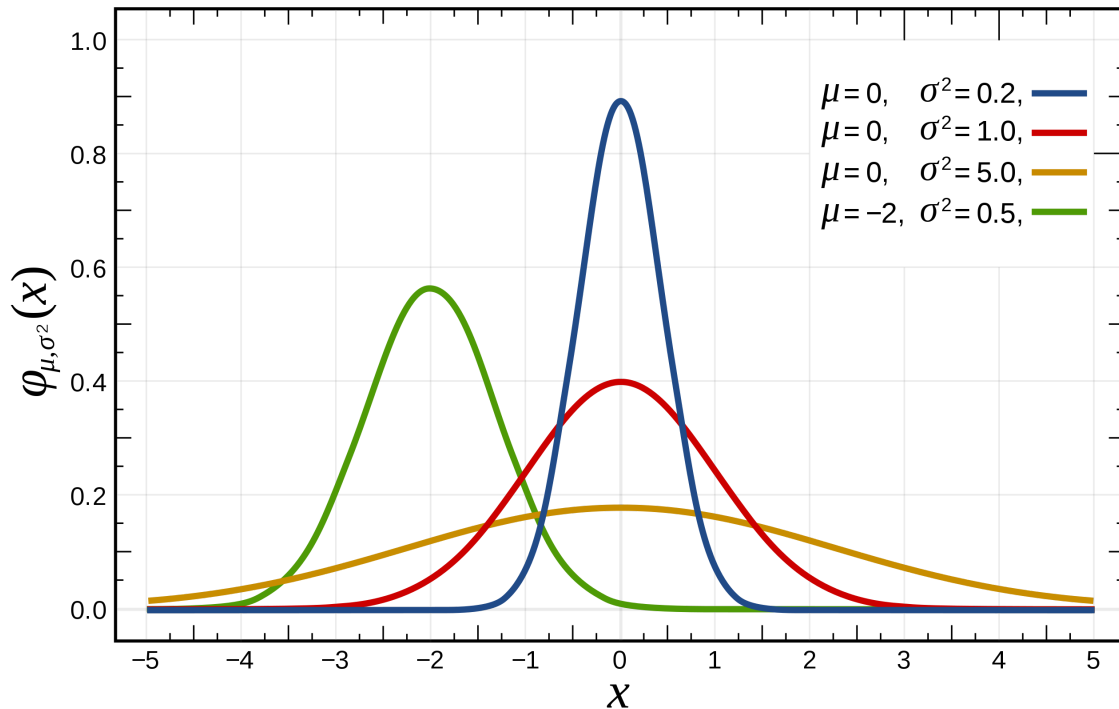
**Green:** High variance/standard deviation  $\sigma = 2$



# Variance, visually

## Back to the normal distributions

- Changes in the *mean* shift the distribution right to left
- Changes in the *standard deviation* stretch the distribution out (or shrink it in)



# Measures of spread: Quantiles

Quantiles are cut points of a probability distribution

In our sample, quantiles are cut points of our sample data

How do we compute them?

- We order our data from lowest to highest
- For the  $q$ -quantile, we divide these ordered data into  $q$  equal sized subsamples
- The value at the edge of the  $k$ th subsample is the  $k$ th  $q$ -quantile
  - This tells you the value below which  $\frac{k}{q}$  of the data lie

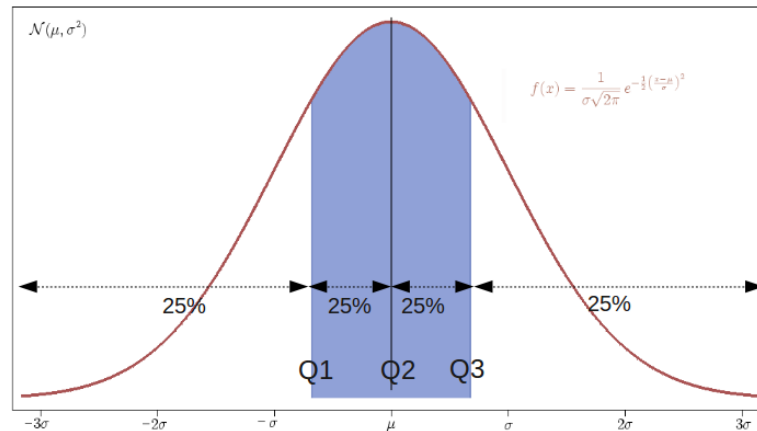
Question: How many  $q$ -quantiles are there for any given  $q$ ?

Answer: There are  $q - 1$  of the  $q$ -quantiles



# Example: The normal distribution

Common quantiles have names you have heard of, such as *quartiles* for  $q = 4$ :



Quartiles of the normal distribution

**Interpretation:** Q1 = first quartile, Q2 = second quartile, etc. The area below the red curve is the same below Q1 as it is between Q1 and Q2, between Q2 and Q3, and above Q3.

# Common quantiles and interpretation

Common quantiles have names you have heard of:

- $q = 2$  **Median** tells us the value for which 50% of our sample sits *below* (and 50% above). This is quantile 0.5 (or 50% quantile)
- $q = 3$  **Terciles**: tell us the values for which 33.33% (1st tercile) and 66.66% (2nd tercile) of our sample sits *below*
- $q = 4$  **Quartiles**: tell us the values for which 25% (1st quartile), 50% (2nd quartile), and 75% (3rd quartile) of our sample sits *below*
- $q = 10$  **Deciles**: tell us the values for which 10% (1st decile), ..., 50% (5th decile), ..., and 90% (9th decile) of our sample sits *below*

$q$  The  $k$ th  $q$ -quantile tells us the value for which  $\frac{k}{q} \times 100\%$  of our sample sits *below*

# This sounds a lot like percentiles...

Percentiles are simply quantiles for  $q=100$ !

We hear about percentiles in daily life more often, and in practice people often use "percentiles" language for the more general term "quantiles".

Examples of percentiles:

- At 5'3", my height is the 40th percentile of the U.S. adult female height distribution → 40% of American female adults are shorter than me
- At 24.5 lbs, my son is the 81st percentile of U.S. male 13 month old weight distribution → 81% of American male 13 month olds are lighter than my son

Exercise: Draw approximately where you think the 1st, 10th, 20th, 50th, 80th, 90th and 99th percentiles would be on a normal distribution.

# Quantile-Quantile (Q-Q) Plots

**Histograms** plot the frequency of our data within bins

- `geom_histogram()` with `ggplot2` in R

**Q-Q plots** plot the quantiles of our data *against* quantiles of some theoretical distribution

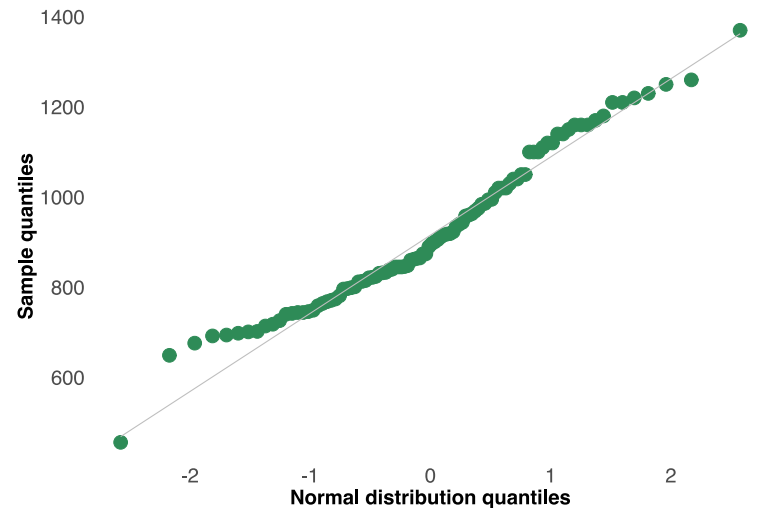
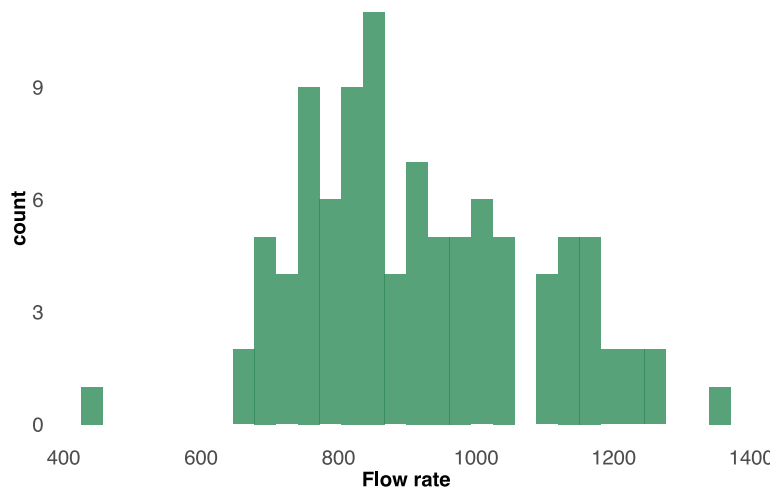
- `geom_qq()` with `ggplot2` in R

This is helpful if we want to ask things like, are my data approximately normally distributed?

Straight line on a Q-Q plot indicates sample and theoretical distributions match

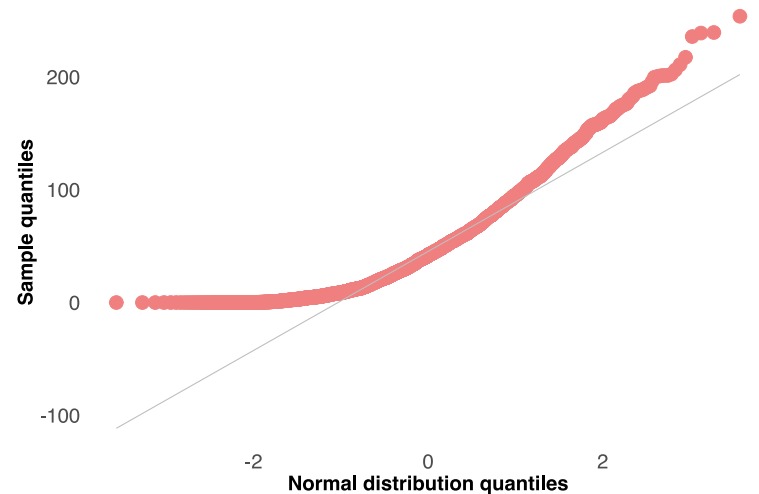
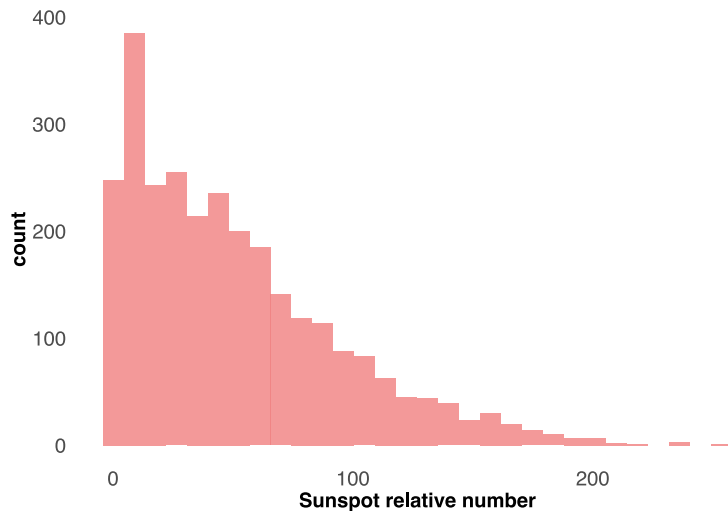
# Q-Q plot: Example

Annual flow of the river Nile at Aswan, 1871-1970, in  $10^8 \text{ m}^3$



# Q-Q plot: Example

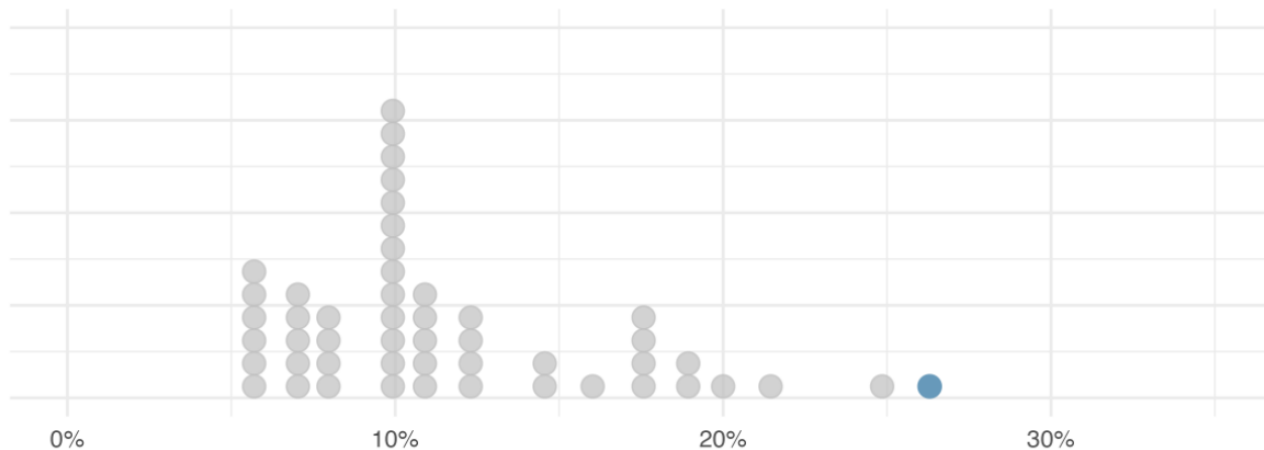
## Monthly mean relative sunspot numbers, 1749-1983



We will continually return to the normal distribution. Always a good idea to check whether your data look normally distributed or not!

# Which statistics are robust to outliers?

- Consider a sample of loans from a bank, each with an associated interest rate.
  - $\bar{x} = 11.57$
  - $s = 5.05$
- The highest value in the data is somewhat of an outlier,  $x_{max} = 26.3$ .



Source: IMS, Ch. 5.6

# Which statistics are robust to outliers?

- Consider a sample of loans from a bank, each with an associated interest rate.
  - $\bar{x} = 11.57$
  - $s = 5.05$
- The highest value in the data is somewhat of an outlier,  $x_{max} = 26.3$ .
- How do summary statistics change if we modify this outlier?

| Scenario          | Robust |      | Not robust |      |
|-------------------|--------|------|------------|------|
|                   | Median | IQR  | Mean       | SD   |
| Original data     | 9.93   | 5.75 | 11.6       | 5.05 |
| Move 26.3% to 15% | 9.93   | 5.75 | 11.3       | 4.61 |
| Move 26.3% to 35% | 9.93   | 5.75 | 11.7       | 5.68 |

Table 5.4: A comparison of how the median, IQR, mean, and standard deviation change as the value of an extreme observation from the original interest data changes.



# Law of large numbers

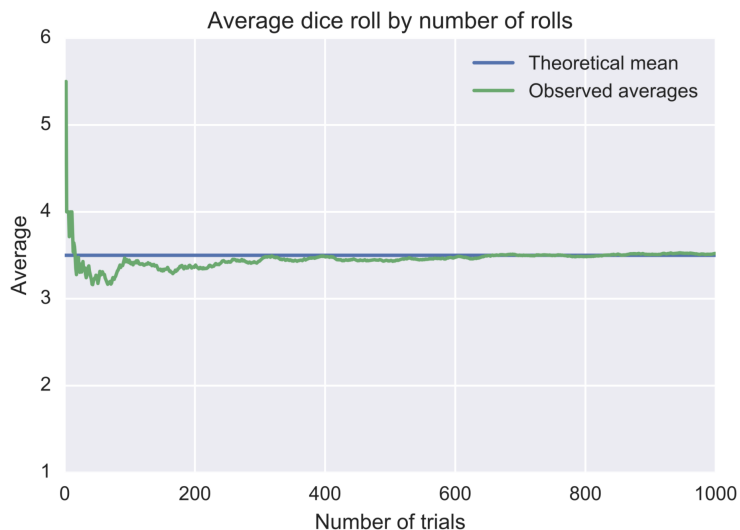
# Big data

You probably have intuition that a larger sample is better than a smaller one...but why?

Suppose we have a **random** sample of some size  $n$ . How well does  $\bar{x}$  approximate  $\mu$ ?

Law of large numbers:

$$\bar{x} \rightarrow \mu \text{ as } n \rightarrow \infty$$

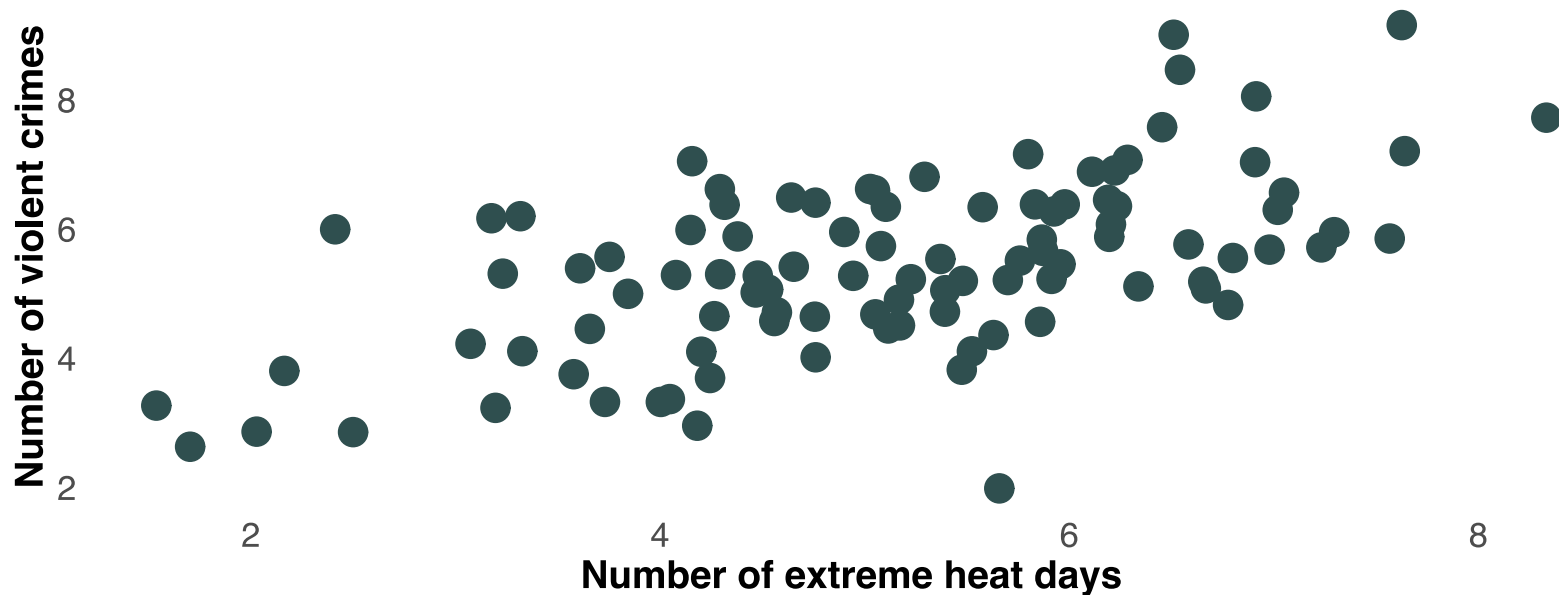


# Relationships between variables

# Two random variables

Often we are interested in the *relationship* between two (or more) random variables.

E.g., heat waves and heart attacks, nitrogen fertilizer and water pollution



\*Note: these are simulated data. But the violence-temperature link is real!

See [here](#) for a summary of research.

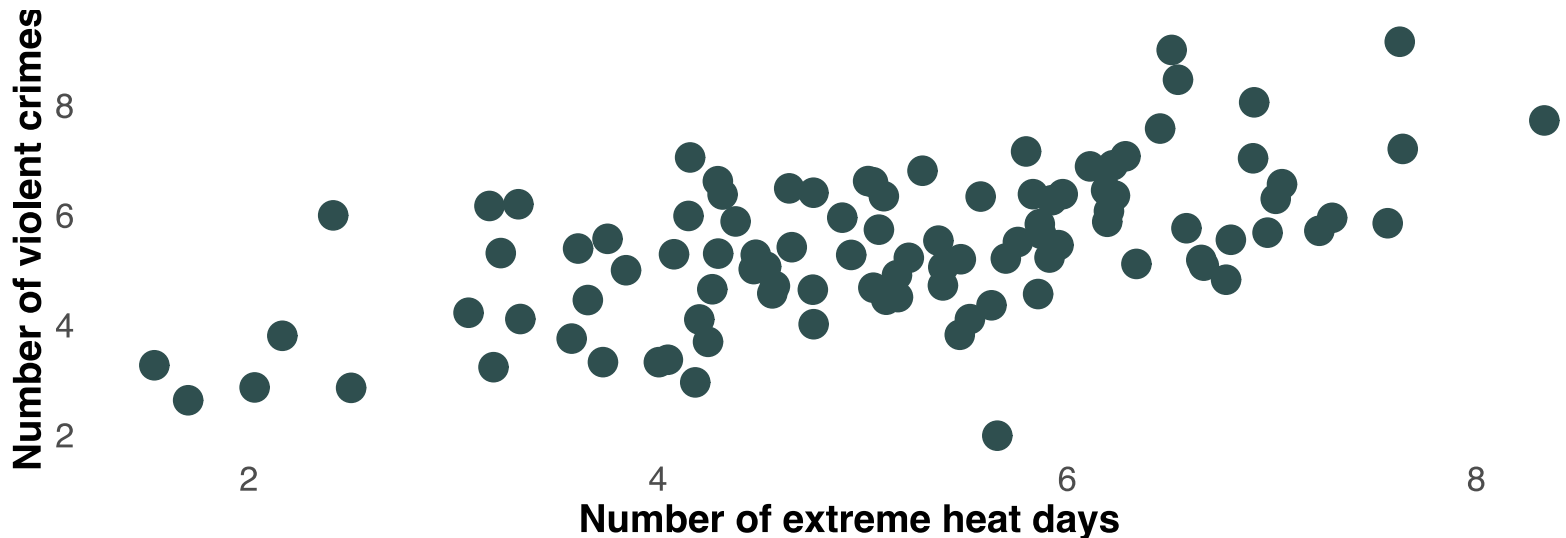
# Two random variables

What metrics can we use to characterize the *relationship* between two variables?

There are lots. But let's start with...

1. Covariance

2. Correlation



# Covariance

**Variance** indicates how dispersed a distribution is (average squared deviation from the mean)

**Covariance** is a measure of the *joint* distribution of two variables

- Higher values of  $X$  correspond to higher values of  $Y \rightarrow$  **positive** covariance
- Higher values of  $X$  correspond to lower values of  $Y \rightarrow$  **negative** covariance

In the population:

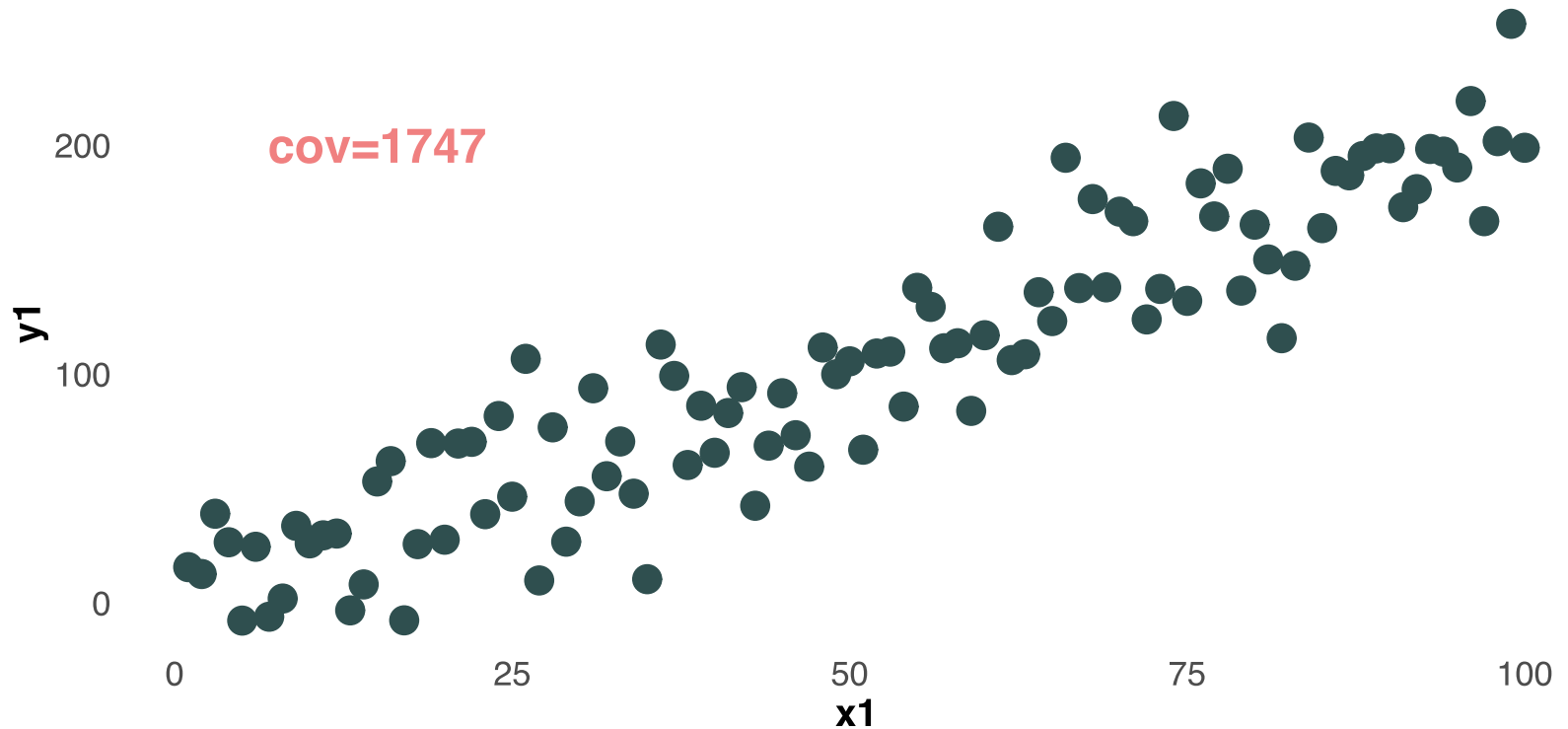
$$\text{Cov}(X, Y) = E[(X - \mu_x)(Y - \mu_y)] = E[XY] - \mu_x \mu_y$$

In the sample:

$$s_{xy} = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})$$

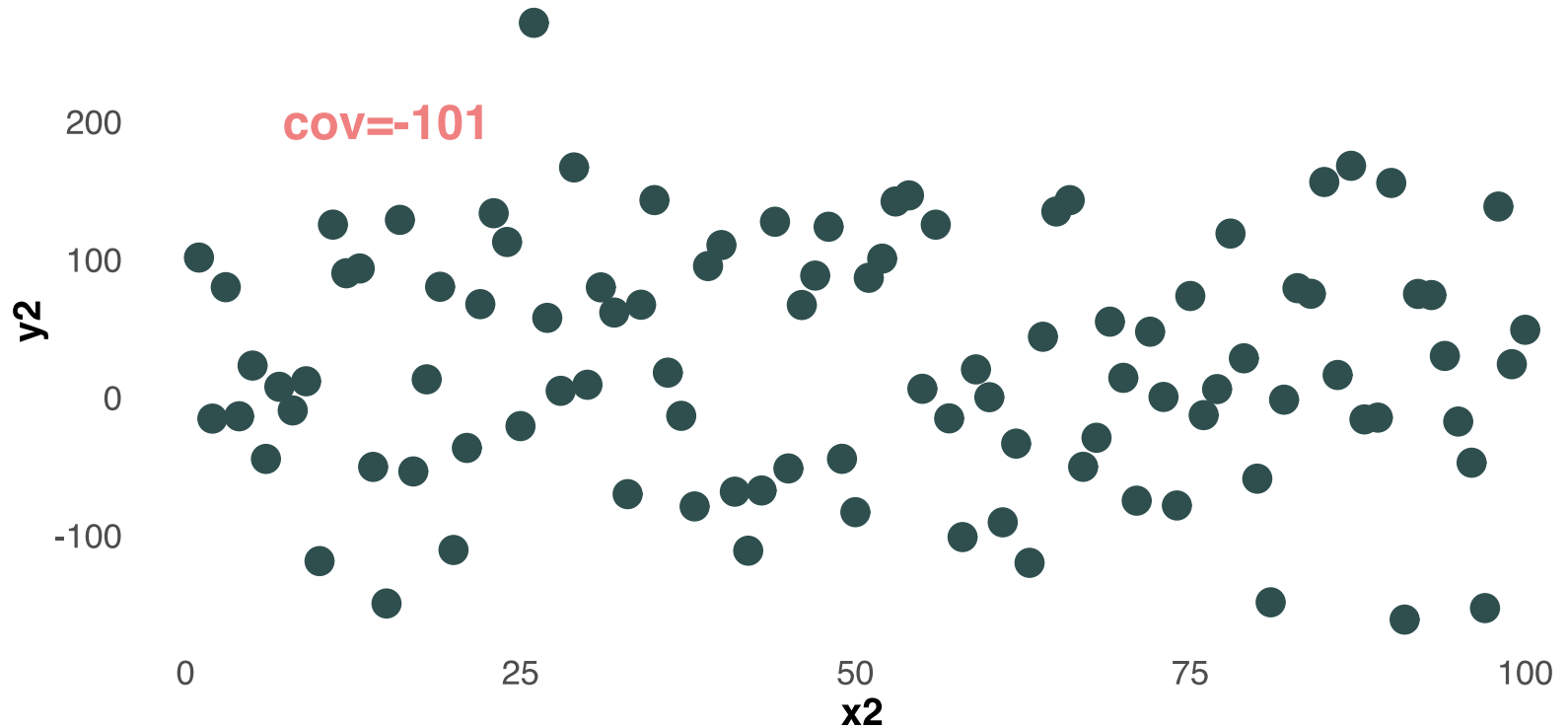
# Covariance

Example: positive covariance



# Covariance

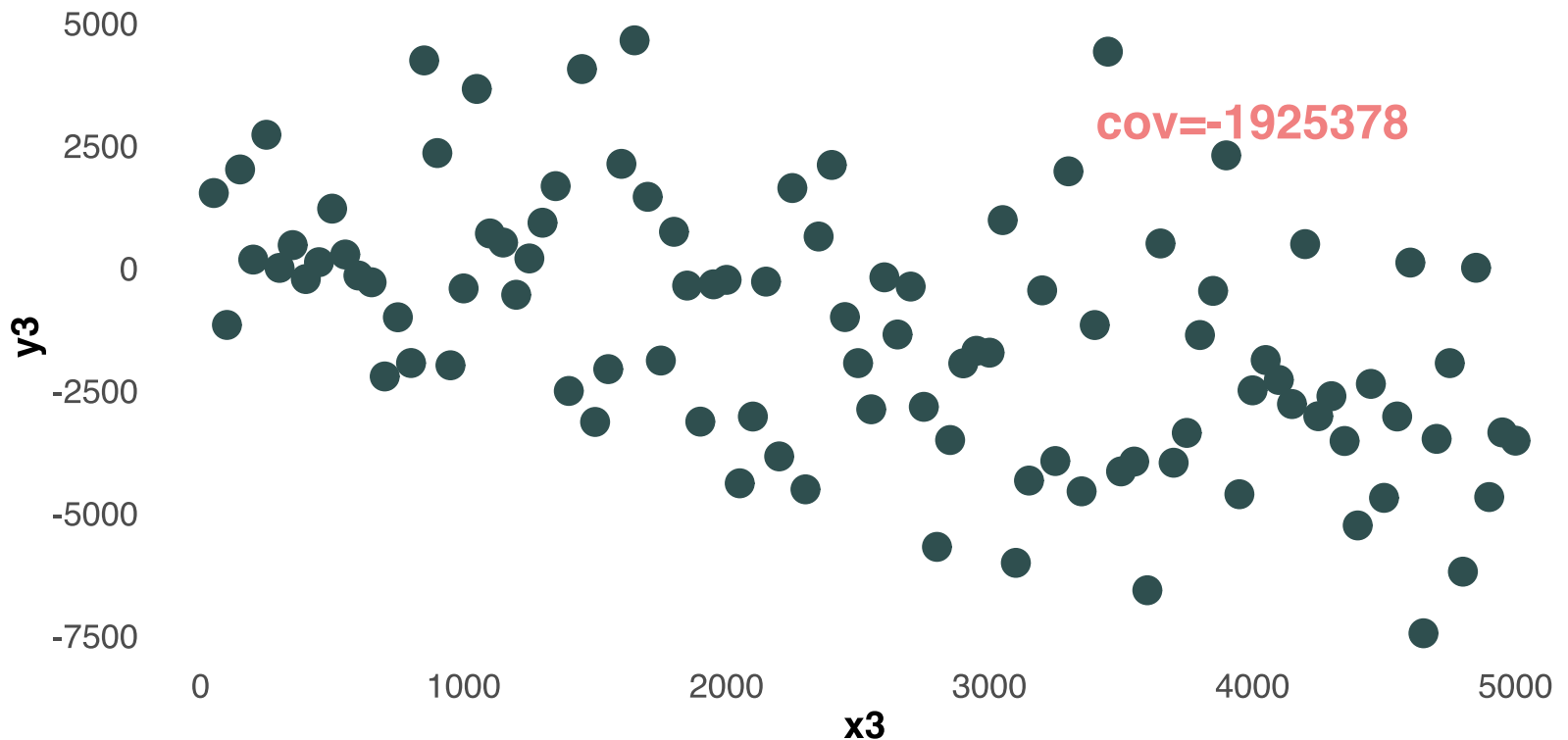
Example: zero covariance





# Covariance

## Example: Negative covariance



How do I interpret these units?! Hard to compare across these three graphs...

# Correlation

**Correlation** allows us to normalize covariance into interpretable units

The sign still tells us about the nature of the (linear) relationship between two variables:

- **positive** covariance → **positive** correlation (and vice versa)

But now, the magnitude is interpretable:

- Ranges from -1 to 1, with magnitude indicating *strength* of the relationship

# Correlation

**Correlation** allows us to normalize covariance into interpretable units

In the population:

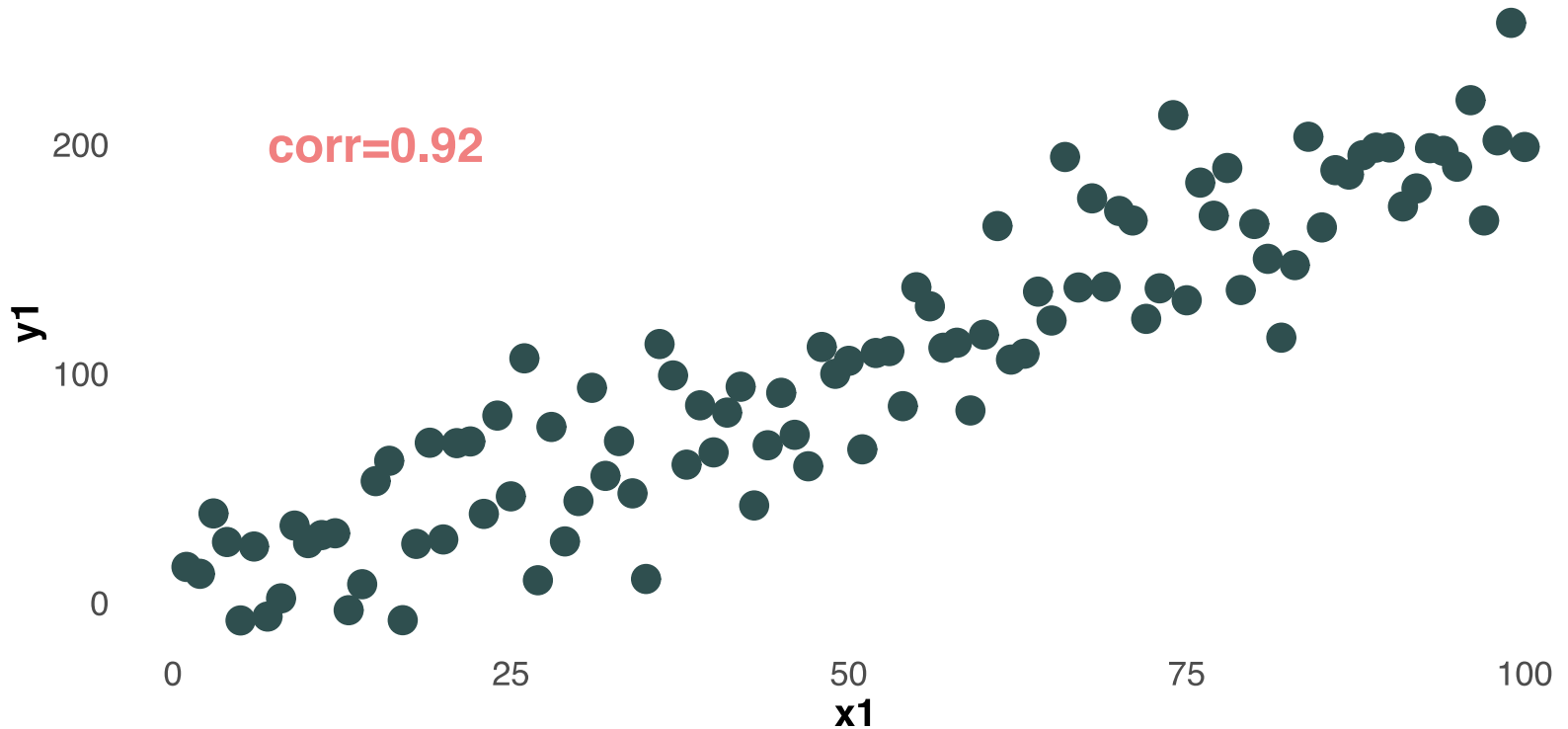
$$\rho_{X,Y} = \text{corr}(X, Y) = \frac{\text{cov}(X, Y)}{\sigma_x \sigma_y}$$

In the sample:

$$r_{x,y} = \frac{s_{x,y}}{s_x s_y} = \frac{1}{(n-1)s_x s_y} \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})$$

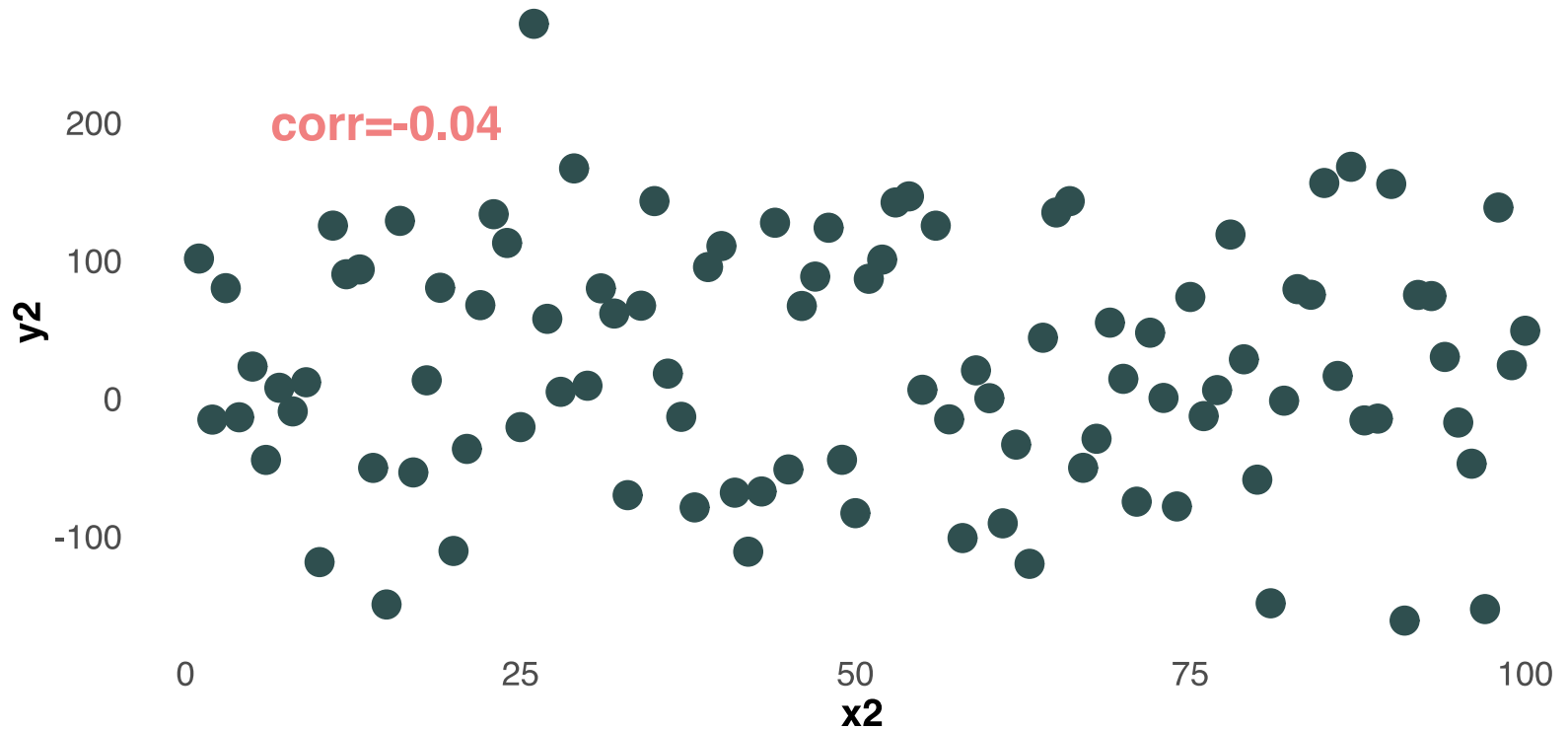
# Correlation

Example: Strong positive correlation



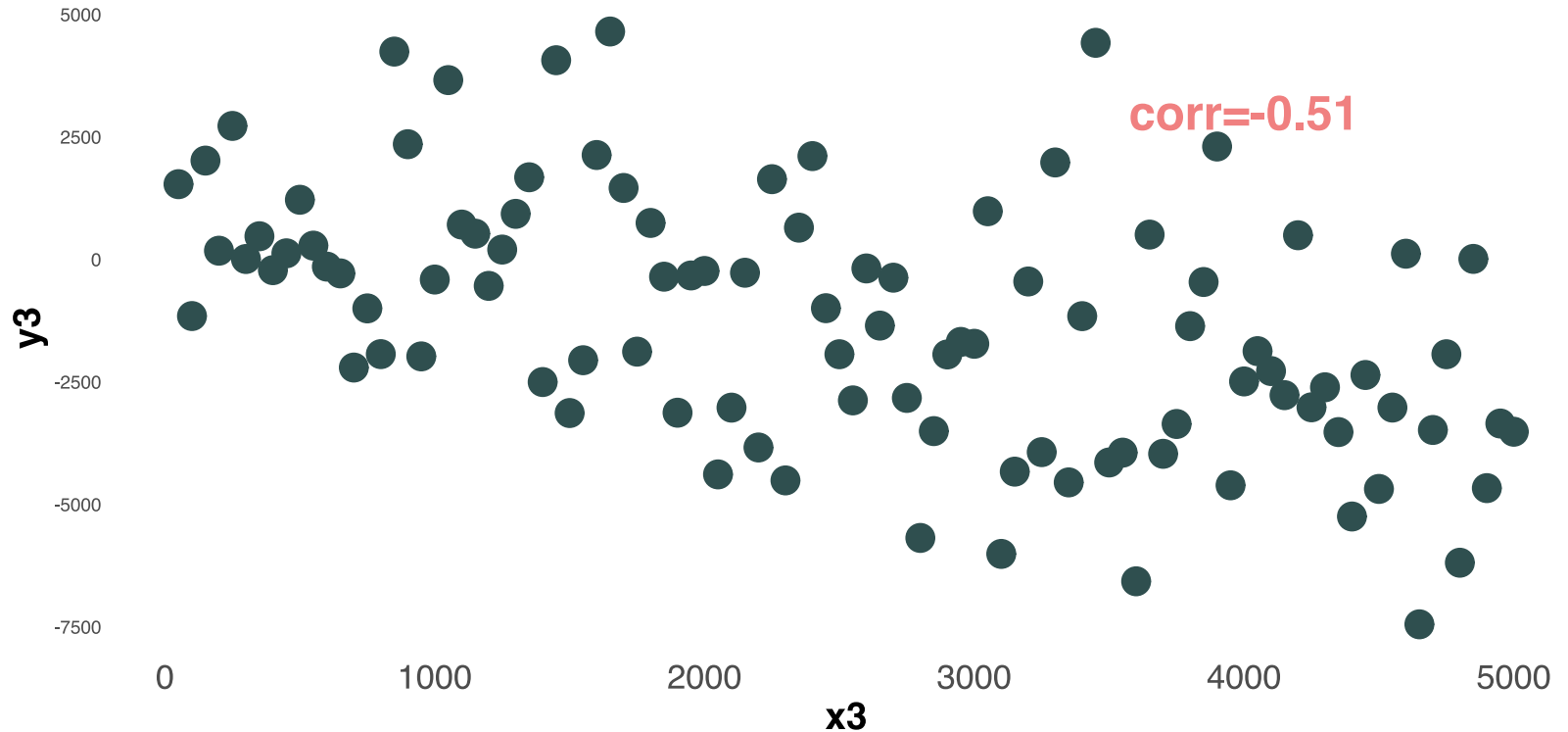
# Correlation

Example: zero correlation



# Correlation

Example: Moderate negative correlation



# Next up

Summary statistics in R (Thursday lab, Assignment 02)

Linear regression (Next Tuesday)

Slides created via the R package **xaringan**.

Some slide components were borrowed from **Ed Rubin's** awesome course materials.