# Statistics 3

1. Which of the following is the correct formula for total variation?
   a) Total Variation = Residual Variation – Regression Variation
   b) Total Variation = Residual Variation + Regression Variation
   c) Total Variation = Residual Variation * Regression Variation
   d) All of the mentioned

2. Collection of exchangeable binary outcomes for the same covariate data are called_____outcomes.
   a) random
   b) direct
   c) binomial
   d) none of the mentioned

3. How many outcomes are possible with Bernoulli trial?
   a) 2
   b) 3
   c) 4
   d) None of the mentioned

4. If Ho is true and we reject it is called
   a) Type-I error
   b) Type-II error
   c) Standard error
   d) Sampling error

5. Level of significance is also called:
   a) Power of the test
   b) Size of the test
   c) Level of confidence
   d) Confidence coefficient

6. The chance of rejecting a true hypothesis decreases when sample size is:
   a) Decrease
   b) Increase
   c) Both of them
   d) None

7. Which of the following testing is concerned with making decisions using data?
   a) Probability
   b) Hypothesis
   c) Causal
   d) None of the mentioned

8. What is the purpose of multiple testing in statistical inference?
   a) Minimize errors
   b) Minimize false positives
   c) Minimize false negatives
   d) All of the mentioned

9. Normalized data are centred at_____and have units equal to standard deviations of the original data
   a) 0
   b) 5
   c) 1
   d) 10

**Q10and Q15 are subjective answer type questions, Answer them in your own words briefly.**

10. What Is Bayes' Theorem?
11. What is z-score?
12. What is t-test?
13. What is percentile?
14. What is ANOVA?
15. How can ANOVA help?

1. **Answer: b)**
2. **Answer: c)**
3. **Answer: a)**
4. **Answer: a)**
5. **Answer: b)**
6. **Answer: b)**
7. **Answer: b)**
8. **Answer: d)**
9. **Answer: a)**
10. **Answer:** Bayes' Theorem, named after 18th-century British mathematician Thomas Bayes, is a mathematical formula for determining conditional probability. Conditional probability is the likelihood of an outcome occurring, based on a previous outcome having occurred in similar circumstances. Bayes' theorem provides a way to revise existing predictions or theories (update probabilities) given new or additional evidence.

# Formula for Bayes' Theorem

$$P(A|B) = \frac{P(A \cap B)}{P(B)} = \frac{P(A) \cdot P(B|A)}{P(B)}$$

**where:**

$P(A) =$ The probability of A occurring

$P(B) =$ The probability of B occurring

$P(A|B) =$ The probability of A given B

$P(B|A) =$ The probability of B given A

$P\left(A \cap B\right)) =$ The probability of both A

11. **Answer:**

**Simply put, a z-score (also called a *standard score*) gives you an idea of how far from the mean a data point is.** But more technically it's a measure of how many standard deviations below or above the population mean a raw score is.

A z-score can be placed on a **normal distribution** curve. Z-scores range from -3 standard deviations (which would fall to the far left of the normal distribution curve) up to +3 standard deviations (which would fall to the far right of the normal distribution curve). In order to use a z-score, you need to know the mean μ and also the population standard deviation σ.

Z-scores are a way to **compare results** to a "normal" population. Results from tests or surveys have thousands of possible results and units; those results can often seem meaningless. For example, knowing that someone's weight is 150 pounds might be good information, but if you want to compare it to the "average" person's weight, looking at a vast table of data can be overwhelming (especially if some weights are recorded in kilograms). A z-score can tell you **where** that person's weight is **compared to the average population's** mean weight.

The **basic z score formula** for a sample is:

$$z = (x - \mu) / \sigma$$

12. **Answer:**

A *t* test can only be used when comparing the means of two groups (a.k.a. pairwise comparison). If you want to compare more than two groups, or if you want to do multiple pairwise comparisons, use an ANOVA test or a post-hoc test.

The *t* test is a parametric test of difference, meaning that it makes the same assumptions about your data as other parametric tests. The *t* test assumes your data:

1. are independent
2. are (approximately) normally distributed
3. have a similar amount of variance within each group being compared (a.k.a. homogeneity of variance)

If your data do not fit these assumptions, you can try a nonparametric alternative to the *t* test, such as the Wilcoxon Signed-Rank test for data with unequal variances.

## Formula

$$ t = \frac{m - \mu}{s/\sqrt{n}} $$

**13. Answer:**

A percentile (or a centile) is a measure used in statistics indicating the value *below which* a given percentage of observations in a group of observations fall. For example, the 20th percentile is the value (or score) below which 20% of the observations may be found.

**14. Answer:**

Analysis of variance (ANOVA) is an analysis tool used in statistics that splits an observed aggregate variability found inside a data set into two parts: systematic factors and random factors. The systematic factors have a statistical influence on the given data set, while the random factors do not. Analysts use the ANOVA test to determine the influence that independent variables have on the dependent variable in a regression study.

The t- and z-test methods developed in the 20th century were used for statistical analysis until 1918, when Ronald Fisher created the analysis of variance method. ANOVA is also called the Fisher analysis of variance, and it is the extension of the t- and z-tests. The term became well-known in 1925, after appearing in Fisher's book, "Statistical Methods for Research Workers." It was employed in experimental psychology and later expanded to subjects that were more complex.

**The Formula for ANOVA is:**

F=MST/MSE
where:
F=ANOVA coefficientMS
MST=Mean sum of squares due to treatment
MSE=Mean sum of squares due to error

**15. Answer:**

The ANOVA test is the initial step in analyzing factors that affect a given data set. Once the test is finished, an analyst performs additional testing on the methodical factors that measurably contribute to the data set's inconsistency. The analyst utilizes the ANOVA test results in an f-test to generate additional data that aligns with the proposed regression models.

The ANOVA test allows a comparison of more than two groups at the same time to determine whether a relationship exists between them. The result of the

ANOVA formula, the F statistic (also called the F-ratio), allows for the analysis of multiple groups of data to determine the variability between samples and within samples.

If no real difference exists between the tested groups, which is called the null hypothesis, the result of the ANOVA's F-ratio statistic will be close to 1. The distribution of all possible values of the F statistic is the F-distribution. This is actually a group of distribution functions, with two characteristic numbers, called the numerator degrees of freedom and the denominator degrees of freedom.