MONASH University

MONASH BUSINESS SCHOOL

ISSN 1440-771X

Department of Econometrics and Business Statistics

http://monash.edu/business/ebs/research/publications

Our great idea

Marie Curie, Genghis Khan, Monique Ash

May 2024

Working Paper no/yr

Our great idea

Marie Curie
Department of Radiation
University of Paris
Paris PX2039
France
Email: mcurie.notreal@gmail.com
Corresponding author

Genghis Khan
Department of Econometrics & Business Statistics
Monash University
Clayton VIC 3800
Australia

Monique Ash
Email: Monique.Ash@monash.edu

28 May 2024

JEL classification: C10,C14,C22

Our great idea

Abstract

A brief summary of our ideas

Keywords: blah; blah.

1 Introduction

In a famous paper, Box & Cox (1964) introduced a family of transformations ...

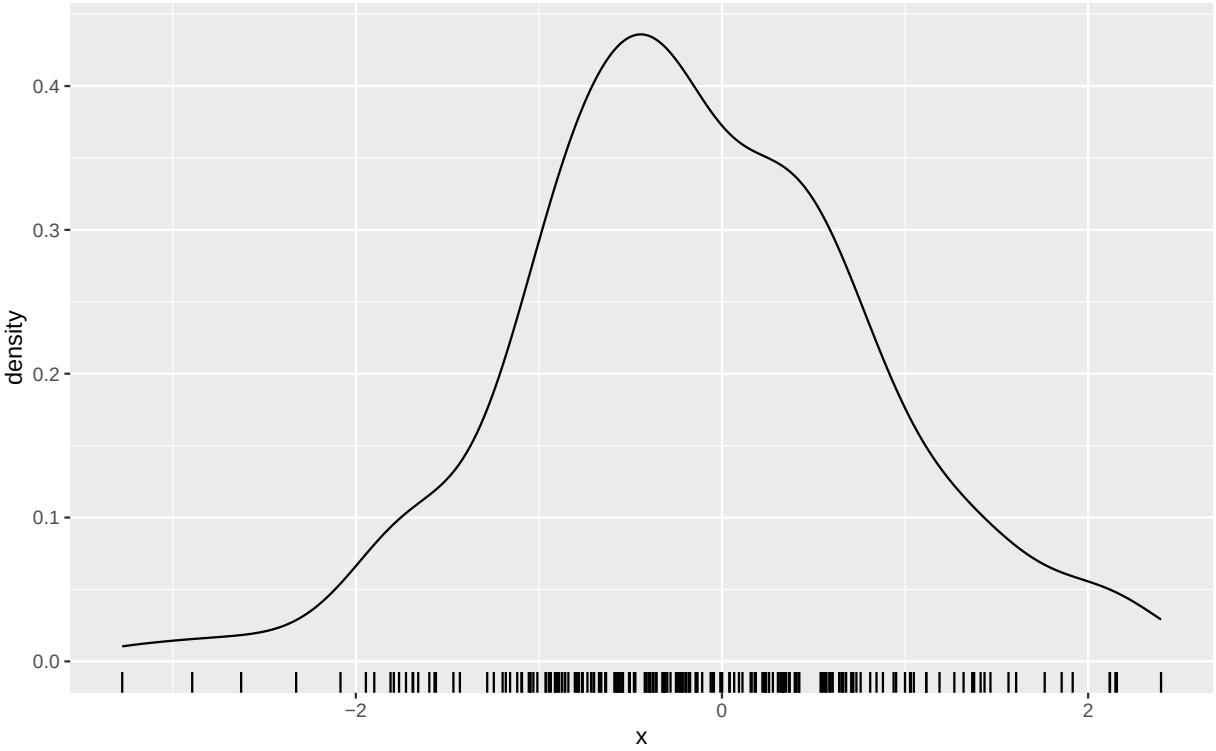

Figure 1: *Simulated data from a N(0,1) distribution.*

Figure 1 shows a kernel density estimate of simulated data from a N(0,1) distribution. The sample variance is given by

$$s^2 = \frac{1}{n-1}\sum_{i=1}^{n}(x_i - \bar{x})^2 = 0.98. \tag{1}$$

Note that Equation 1 is an unbiased estimate of the variance, but it is not the maximum likelihood estimate (Rice 2007, p. 269).

New paragraph.

1.1 Subsection header

References

Box, GEP & DR Cox (1964). An analysis of transformations. *Journal of the Royal Statistical Society, Series B* **26**(2), 211–252.

Rice, JA (2007). *Mathematical Statistics and Data Analysis*. 3rd edition. Duxbury.