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Our great idea

Marie Curie, Genghis Khan, Monique Ash

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Our great idea

Marie Curie

University of Paris, Somewhere in France, PX2039 Email: mcurie.notreal@gmail.com Corresponding author

Genghis Khan

Department of Econometrics & Business Statistics Clayton VIC 3800 Australia

Monique Ash

Email: Monique.Ash@monash.edu

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Abstract

A brief summary of our ideas

Keywords: blah, blah

1 Introduction

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

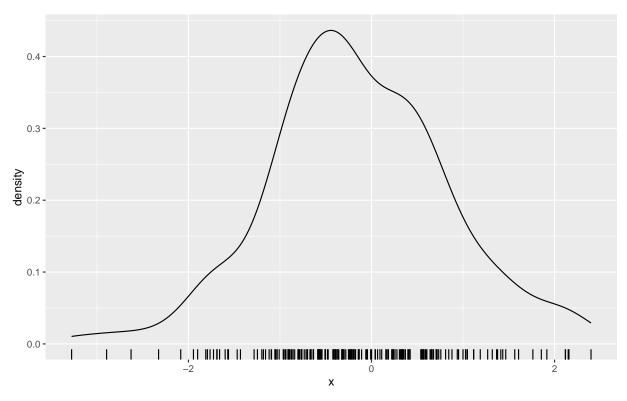


Figure 1: Simulated data from a N(0,1) distribution.

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

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

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

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.