Department of Econometrics and Business Statistics

Our great idea

Marie Curie, Genghis Khan, Monique Ash

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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

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1 Introduction

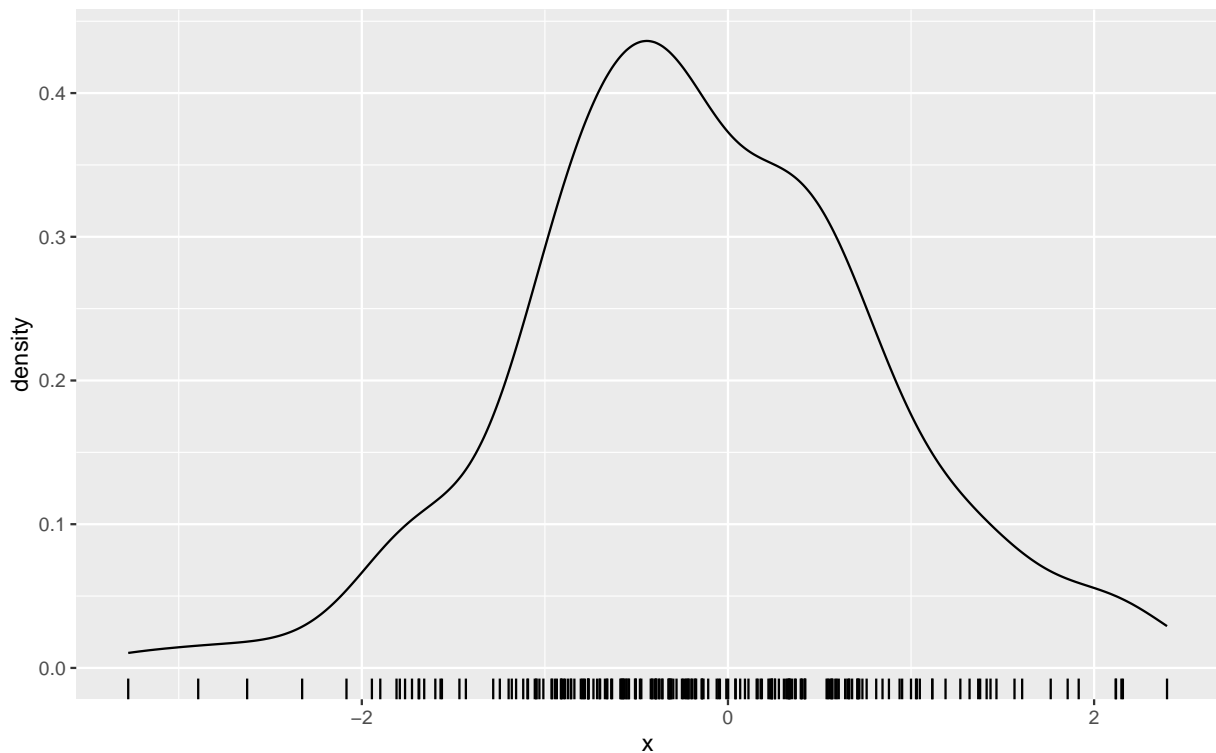In a famous paper, Box & Cox (1964) introduced a family of transformations ...

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).

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. Belmont CA: Duxbury.