

Sample variance

$$S_X^2 = \frac{1}{n-1} \sum_1^n (X_i - \bar{X})^2 \quad (1)$$

Sample correlation coefficient

$$r_{X,Y} = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y})}{(n-1)\sqrt{(S_X^2 S_Y^2)}} \quad (2)$$

QQ-plot for cumulative distribution function F is the set of points $(q_F(\frac{i}{n+1}), x_{(i)})$, where $q_F(\cdot)$ is the quantile function for the distribution.

Estimators

Mean Squared Error (MSE)

$$MSE(\theta; T(X), g(\theta)) = \mathbf{E}_\theta (T(X) - g(\theta))^2 \quad (3)$$

$$MSE(\theta; T(X)) = \text{var}_\theta T + (\mathbf{E}_\theta T(X) - g(\theta))^2$$