Formulary for Statistical Data Analysis

https://github.com/Grufoony/Physics_Unibo

Contents

Chapter 1

Probability theory

1.1 Combinatorics

Permutations without repetitions:

$$P_n = n! \tag{1.1}$$

Permutations with repetitions:

$$P_n^r = \frac{n!}{\prod k_i!} \tag{1.2}$$

Dispositions without repetitions:

$$D_{n,k} = \frac{n!}{(n-k)!} \tag{1.3}$$

Dispositions with repetitions:

$$D_{n,k}^r = n^k \tag{1.4}$$

Combinations without repetitions:

$$C_{n,k} = \binom{n}{k} = \frac{n!}{k!(n-k)!} \tag{1.5}$$

Combinations with repetitions:

$$C_{n,k}^r = \binom{n+k-1}{k} \tag{1.6}$$

1.2 Probability

Conditional probability:

$$P(A|B) = \frac{P(A \cap B)}{p(B)} \tag{1.7}$$

Probability of intersection for independent events:

$$P(A \cap B) = P(A)P(B) \tag{1.8}$$

Bayes' theorem:

$$P(A|B) = \frac{P(B|A)P(A)}{P(B)} \tag{1.9}$$

Law of total probability:

$$P(A|B) = \frac{P(B|A)P(A)}{\sum_i P(B|A_i)P(A_i)} \tag{1.10}$$

Bayes' theorem in Baeysian thinking:

$$P(H|\vec{x}) = \frac{P(\vec{x}|H)\pi(H)}{\int P(\vec{x}|H)\pi(H)dH} \tag{1.11}$$

1.3 Random variables and distributions

Marginal pdf:

$$f_i(x_i) = \int f(\vec{x}) \prod_j dx_j \tag{1.12}$$

Conditional pdfs:

$$f(y|x) = \frac{f(x,y)}{f_x(x)} f(x|y) = \frac{f(x,y)}{f_y(y)} \tag{1.13}$$

Bayes' theorem for distributions

$$f(x|y) = \frac{f(y|x)f_x(x)}{f_y(y)} \tag{1.14}$$

Condition for independent variables:

$$f(x,y) = f_x(x)f_y(y) \tag{1.15}$$

Distribution of a function of a random variable in 1-D:

$$g(a) = f(x(a))|\frac{dx}{da}| \tag{1.16}$$

Distribution of a function of a random variable in N-D:

$$g(\vec{y}) = |J|f(\vec{x}) \tag{1.17}$$

Expectation value:

$$E[x] = \int x f(x)dx = \mu_x \tag{1.18}$$

Variance:

$$V[x] = E[x^2] - E[x]^2 \tag{1.19}$$

Covariance:

$$cov[x, y] = E[xy] - E[x]E[y] = E[(x - \mu_x)(y - \mu_y)] \tag{1.20}$$

Correlation coefficient:

$$\rho_{xy} = \frac{cov[xy]}{\sigma_x \sigma_y} \tag{1.21}$$

Correlation matrix:

$$V_{ij} = cov[x_i, x_j] \tag{1.22}$$

Variance of a function of random variables:

$$\sigma_y^2 \approx \sum_{i,j} \left[\frac{\partial y}{\partial x_i} \frac{\partial y}{\partial x_j} \right]_{\vec{x}=\vec{\mu}} V_{ij} \tag{1.23}$$

Variance of a vector function of random variables:

$$U_{kl} \approx \sum_{i,j} \left[\frac{\partial y_k}{\partial x_i} \frac{\partial y_k}{\partial x_j} \right]_{\vec{x}=\vec{\mu}} V_{ij} \tag{1.24}$$

Error propagation for sum of uncorrelated variables:

$$\sigma_y^2 = \sigma_1^2 + \sigma_2^2 + 2cov[x_1, x_2] \tag{1.25}$$

Error propagation for product of uncorrelated variables:

$$\frac{\sigma_y^2}{y^2} = \frac{\sigma_1^2}{x_1^2} + \frac{\sigma_2^2}{x_2^2} + 2\frac{cov[x_1, x_2]}{x_1 x_2} \tag{1.26}$$

Characteristic function:

$$\phi_x(k) = E[e^{ikx}] = \int_{-\infty}^{\infty} e^{ikx} f(x) dx \tag{1.27}$$

Moments of Characteristic function:

$$\frac{d^m}{dk^m} \phi_z(k) = i^m \mu'_m \tag{1.28}$$

1.4 Important distributions

1.4.1 Binomial distribution

Distribution:

$$f(n; N, p) = \frac{N!}{n!(N-n)!} p^n (1-p)^{N-n} \tag{1.29}$$

Expectation value:

$$E[n] = Np \tag{1.30}$$

Variance:

$$V[n] = Np(1-p) \tag{1.31}$$

1.4.2 Poisson distribution

Distribution:

$$f(n;\nu) = \frac{\nu^n}{n!}e^{\nu} \tag{1.32}$$

Expectation value:

$$E[n] = \nu \tag{1.33}$$

Variance:

$$V[n] = \nu \tag{1.34}$$

1.4.3 Uniform distribution

Distribution:

$$f(x;\alpha,\beta) = \frac{1}{\beta - \alpha}\ for\ \alpha \leq x \leq \beta \tag{1.35}$$

Expectation value:

$$E[x] = \frac{\alpha + \beta}{2} \tag{1.36}$$

Variance:

$$V[x] = \frac{(\beta - \alpha)^2}{12} \tag{1.37}$$

1.4.4 Exponential distribution

Distribution:

$$f(x;\xi) = \frac{1}{\xi}e^{-x/\xi}\ for\ x \geq 0 \tag{1.38}$$

Expectation value:

$$E[x] = \xi \tag{1.39}$$

Variance:

$$V[x] = \xi^2 \tag{1.40}$$

1.4.5 Gaussian distribution

Distribution:

$$f(x;\mu,\sigma) = \frac{1}{\sqrt{2\pi}\sigma}\exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right) \tag{1.41}$$

Expectation value:

$$E[x] = \mu \tag{1.42}$$

Variance:

$$V[x] = \sigma^2 \tag{1.43}$$

1.4.6 Multivariate Gaussian distribution

Distribution:

$$f(\vec{x}; \vec{mu}, V) = \frac{1}{(2\pi)^{n/2}|V|^{1/2}} \exp\left(-\frac{1}{2}(\vec{x}-\vec{\mu})^t V^{-1}(\vec{x}-\vec{\mu})\right) \tag{1.44}$$

1.4.7 Chi-square distribution

Distribution:

$$f(z; n) = \frac{1}{2^{n/2}\Gamma(n/2)} z^{n/2-1} e^{-z/2} \tag{1.45}$$

Expectation value:

$$E[z] = n \tag{1.46}$$

Variance:

$$V[z] = 2n \tag{1.47}$$

1.4.8 Cauchy distribution

Distribution:

$$f(x; \Gamma, x_0) = \frac{1}{\pi} \frac{\Gamma/2}{\Gamma^2/4 + (x-x_0)^2} \tag{1.48}$$

1.4.9 Student's t distribution

Distribution:

$$f(x; \nu) = \frac{\Gamma\left(\frac{\nu+1}{2}\right)}{\sqrt{\nu\pi}\,\Gamma(\nu/2)} \left(1 + \frac{x^2}{\nu}\right)^{-\left(\frac{\nu+1}{2}\right)} \tag{1.49}$$

Expectation value:

$$E[x] = 0 \tag{1.50}$$

Variance:

$$V[x] = \frac{\nu}{\nu-2} \tag{1.51}$$