## A Survey on Learning of Probability and Statistics

Key terms	Very	Fair	Bad	Never
	well			learned
Probability				
Sample space				
Event				
Random variable				
Probability distribution				
Cumulative probability function				
Probability density function				
Bernoulli distribution				
Expectation				
Variance				
Standard deviation				
Moments of a distribution				
Skewness				
Kurtosis				
Joint probability distribution				
Marginal probability distribution				
Conditional distribution				
Conditional expectation				
Law of iterated expectation				
Independence				
Covariance				
Correlation				
Independence v.s. Uncorrelation				
Normal distribution				
Standardization of a random variable				

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Key terms	Very	Fair	Bad	Never
36 10 11 11 11 11	well			learned
Multivariate normal distribution				
Chi-squared distribution				
Student t distribution				
Simple random sampling				
Population				
Independently and identically distributed				
Sample mean				
Sample variance				
Exact distribution				
Asymptotic distribution				
Law of large number				
Convergence in probability		Ц	Ш	
Central limit theorem				
Unbiasedness				
Consistency				
Efficiency				
Least squares estimator				
Hypothesis test				
Two-sided alternative hypothesis				
One-sided alternative hypothesis				
P-value				
T-statistic				
Type I error				
Type II error				
Significance level				
Critical value				
Confidence interval				
Sample covariance				
Sample correlation coefficient				