

What happens to summary statistics like the mean when the dataset is transformed - by scale or by shifting; how does our description of the dataset change when the dataset is linearly transformed?

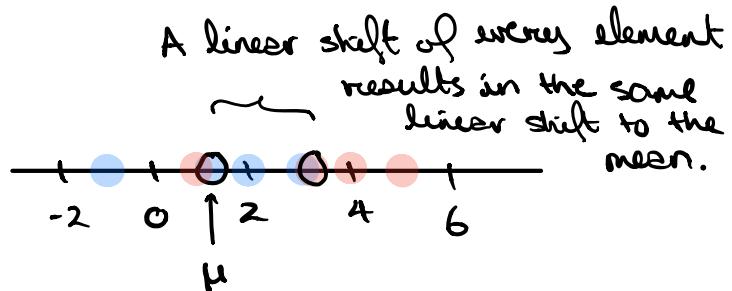
Example:

$$D = \{-1, 2, 3\}$$

$$\begin{aligned} E[D] &= \frac{-1 + 2 + 3}{3} \\ &= 4/3 \end{aligned}$$

$$\begin{aligned} D' &= \{-1+2, 2+2, 3+2\} \\ &= \{1, 4, 5\} \end{aligned}$$

$$\begin{aligned} E[D'] &= \frac{1 + 4 + 5}{3} \\ &= 10/3 \\ &= \frac{6}{3} + \frac{4}{3} \\ &= 2 + 4/3. \end{aligned}$$



- Blue is the original dataset
- Red is the shifted dataset

Generalized Expression of Mean with Shift.

$$\begin{aligned} E[D+a] &= E[D] + E[a] \\ &= E[D] + a, \text{ where } a \text{ is a shift and } D \text{ is a dataset.} \end{aligned}$$

Generalized Expression of Mean with Scaling

$$\begin{aligned} D'' &= \{-1(2), 2(2), 3(2)\} \\ &= \{-2, 4, 6\} \end{aligned}$$

$$\begin{aligned} E[D''] &= \frac{-2 + 4 + 6}{3} & E[\alpha D] &= \alpha E[D]. \\ &= 8/3 & \square \\ &= (4/3)2. \end{aligned}$$

Generalized Expression of Mean with Linear Transformations

$$\begin{aligned} E[\alpha D + a] &= E[\alpha D] + E[a] \\ &= \alpha E[D] + a \end{aligned}$$

where α is the scale and a is the shift.