The Weighted Mean and the Median: Takeaways



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Syntax

• Computing the weighted mean for a distribution distribution with weights weights :

```
### Using numpy ###
from numpy import average
weighted mean numpy = average(distribution X, weights = weights X)
### By coding a function
                          from scratch
                                       ###
def weighted_mean(distribution,
                                  weights):
    weighted_sum = []
    for mean, weight in zip(distribution,
                                        weights):
        weighted_sum.append(mean
                                   * weight)
    return sum(weighted_sum) / sum(weights)
weighted_mean_function = weighted_mean(distribution_X,
                                                        weights_X)
```

• Finding the median for a **Series** :

```
median = Series.median()
```

• Finding the median for any numerical array:

from numpy import median median numpy = median(array)

Concepts

• When data points bear different weights, we need to compute **the weighted mean**. The formulas for the weighted mean are the same for both samples and populations, with slight differences in notation:

$$\bar{x} = \frac{\sum\limits_{i=1}^{N} x_i w_i}{\sum\limits_{i=1}^{N} w_i} = \frac{x_1 w_1 + x_2 w_2 + \ldots + x_n w_n}{w_1 + w_2 + \ldots + w_n}$$

$$\mu = \frac{\sum\limits_{i=1}^{N} x_i w_i}{\sum\limits_{i=1}^{N} w_i} = \frac{x_1 w_1 + x_2 w_2 + \ldots + x_n w_N}{w_1 + w_2 + \ldots + w_N}$$

$$\sum\limits_{i=1}^{N} w_i$$

- It's difficult to define the median algebraically. To compute the median of an array, we need to:
 - Sort the values in an ascending order.
 - Select the middle value as the median. If the distribution is even-numbered, we select the middle two values, and then compute their mean the result is the median.
- The median is ideal for:
 - Summarizing numerical distributions that have **outliers**.
 - Open-ended distributions.
 - Ordinal data.

Resources

- <u>An intuitive introduction</u> to the weighted mean.
- The Wikipedia entry on the weighted mean.
- The Wikipedia entry on the median.
- Useful documentation:
 - numpy.average()
 - <u>Series.median()</u>
 - numpy.median()



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