Distributions

- Distribution: Set of all possible random variables
- Example:
 - Flipping Coins for heads and tails
 - a binomial distribution (two possible outcomes)
 - discrete (categories of heads and tails, no real numbers)
 - evenly weighted (heads are just as likely as tails)
 - Tornado events in Ann Arbor
 - a binomial distribution
 - Discrete
 - evenly weighted (tornadoes are rare events)



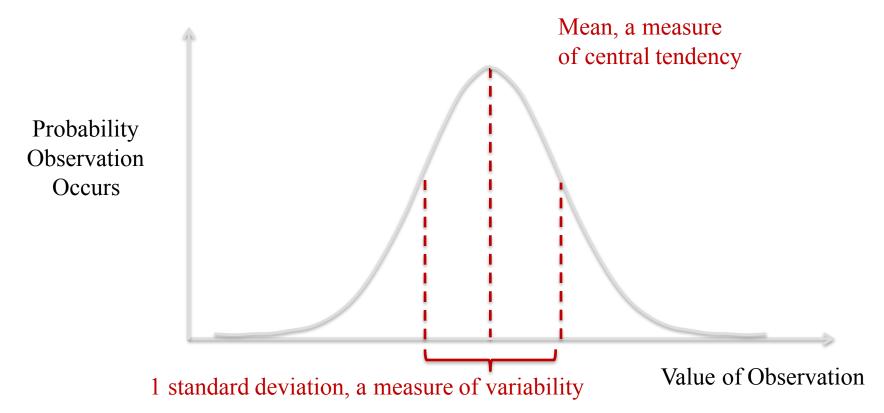
Uniform Distribution (Continuous)



Value of Observation



Normal (Gaussian) Distribution

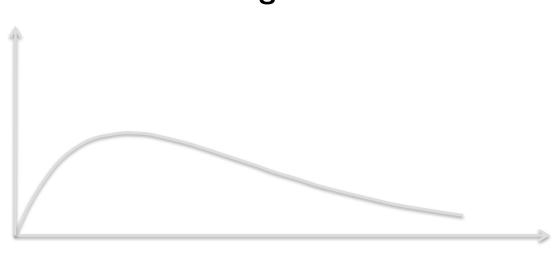




Chi Squared (χ^2) Distribution

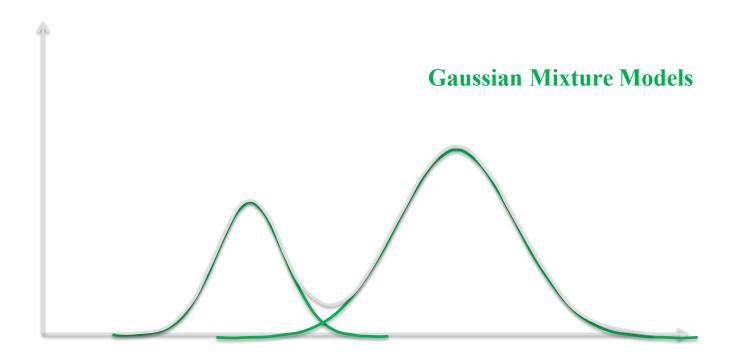
- Left-skewed
- Degrees of freedom = 4

Probability
Observation
Occurs



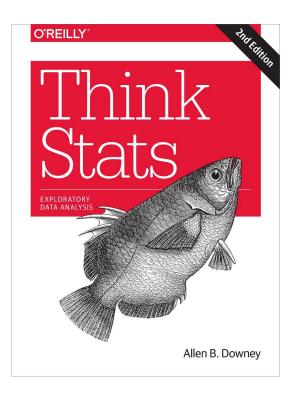
Value of Observation

Bimodal distributions





Think Stats



- Probability and Statistics for Programmers
 - Allen B. Downey
 - Available for free under CC license at:

http://greenteapress.com/thinkstats2/index.html

Hypothesis Testing

Hypothesis: A statement we can test

- Alternative hypothesis: Our idea, e.g. there is a difference between groups
- Null hypothesis: The alternative of our idea, e.g. there is no difference between groups

Critical Value alpha (α)

- The threshold as to how much chance you are willing to accept
- Typical values in social sciences are 0.1, 0.05, or 0.01

p-hacking

P-hacking, or Dredging

- Doing many tests until you find one which is of statistical significance
- At a confidence level of 0.05, we expect to find one positive result I time out of 20 tests
- Remedies:
 - Bonferroni correction
 - Hold-out sets
 - Investigation pre-registration