Statistical Inference I	**Prof. Chin-Tsang Chiang**
Lecture Notes 11	
October 25, 2015	**Scribe: Wei-Chang Lee, Chi-Ning Chou**

0.1 Discrete Distributions

Definition 1 (Discrete Uniform Distribution) *Suppose X follows discrete uniform distribution then it has density*

$$f_X(|N) = \frac{1}{N}\mathbb{1}_{\{1,2,3\ldots N\}}(x)$$

where N is an integer, with notation X∼Discrete Uniform(N).

Property 1 *Given N, X follows discrete uniform distribution then,*

1. $E[X|N] = \sum_{i=1}^{N} P(X=i)i = \frac{N+1}{2}$
2. $Var(X|N) = E[X^2|N] - E[X|N]^2 = \frac{N^2-1}{12}$

Intuition (Usage in statistics)

How can we test the two given data group X,Y follows the same distribution?
$X_1, X_2 \ldots X_n \overset{iid}{\sim} F_1(x)$ and $Y_1, Y_2 \ldots Y_m \overset{iid}{\sim} F_1(x)$ want to test $H_0 : F_1(x) = F_2(x)\ \forall x$
Kolmogrov statistics: Using empirical distribution of $F_1(x), F_2(x)$

$$\hat{F}_1(x) = \frac{1}{n}\sum_{i=1}^{n}\mathbb{1}(X_i \le x)$$

$$\hat{F}_2(x) = \frac{1}{m}\sum_{i=1}^{m}\mathbb{1}(Y_i \le x)$$

We have Kolmogrov statistics:

$$\sup_x |\hat{F}_1(x) - \hat{F}_2(x)|$$

which can not be too big if X and Y following same distributions.
Rank statistics(Wilcoxon test): Instead of using true value as the predictor. We use the order i.e. rank of the data in the group. We combine X and Y and sort them to give rank

$$W = \frac{1}{n}\sum_{i=1}^{n} Rank(X_i)$$

To prevent the issue that extreme values dominated the statistics. And $X \sim Y$ if W is not too big or too small.

Definition 2 (Bernoulli Distribution) *X follows Bernoulli distribution then it has density*

$$f_X(x|p) = p^x(1-p)^{1-x}\mathbb{1}_{\{0,1\}}(x)$$

where $0 \leq p \leq 1$ denoting as X~Bernoulli(p).

Property 2 *Given p, X follows binomial distribution then,*

1. $E[X^m|p] = E[X|p] = p$
2. $Var(X|p) = p - p^2 = p(1-p)$
3. $F_X(x) = P(X \leq x) = E[I(X \leq x)] = E[N(x)]$

Definition 3 (Binomial Distribution) *$X_1, X_2 ... X_n$ i.i.d follows Bernoulli(p), let $X = \sum_{i=1}^n X_n$, X follows binomial distribution having density*

$$f_X(x) = \binom{n}{x} p^x(1-p)^x \mathbb{1}_{\{0,1,2,3...n\}}(x)$$

Intuition (Independent)

$X_1, X_2 ... X_n$ are independent iff

$$P(X_1 = x_1, X_2 = x_2 ... X_n = x_n) = \prod_{i=1}^n f(x_i|p)$$

The mutually independent property automatically satisfied since we can think of $\Omega = \Omega_1 \times \Omega_2 ... \times \Omega_n$ where $\Omega_i = \{0,1\}$ for the ith Bernoulli trial. And $\bigcup(A_i \in \Omega_1)(\Omega_2 ... \times \Omega_n)$ augmented Ω.

Remark 1 In reality, $X_1, X_2 ... X_n$ are not i.i.d.. Since we sometimes sample population with common factors. They may affect each other, within positive or negative relation.

1. $\rho > 0$: over-dispersion binomial distribution.
2. $\rho < 0$: under-dispersion binomial distribution.