CONTRIBUTEURS

Lesson 25 : Estimator Quality

Sample Statistics

Sample Mean Unbiased estimator of the true mean μ.

$$\bar{x} = \frac{\sum_{i=1}^{n} x_i}{n}$$

Sample Variance Unbiased estimator of the true variance σ^2.

$$s^2 = \frac{\sum (x_i - \bar{x})^2}{n-1}$$

Empirical Variance Biased estimator of the true variance σ^2.

$$\hat{\sigma}^2 = \frac{\sum (x_i - \bar{x})^2}{n}$$