Variance of 1D datasets

LATEST SUBMISSION GRADE

100%

1. What is the variance of the following dataset?

1 / 1 point

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

Please use decimal numbers in your answer.

0.5

✓ Correct

Well done!

2. What is the standard deviation of the dataset $\mathcal{D} = \{1, 2, 3, 2\}$ which we already used in the previous question? You should provide a decimal number as your answer.

1 / 1 point

0.707

✓ Correct

Yes: adding a constant to the dataset does not change its variance.

4. What would be the new variance if we multiplied each sample in a dataset $\mathcal D$ by 2.

1 / 1 point

- \bigcirc The variance of the new dataset will be two times the variance of \mathcal{D} .
- The variance of the new dataset will not change.
- lacksquare The variance of the new dataset will be four times the variance of \mathcal{D} .

✓ Correct

Well done!

5. Assuming we have mean \bar{x}_{n-1} and variance σ_{n-1}^2 for some dataset \mathcal{D}_{n-1} with n-1 samples. What would be the variance σ_n^2 if we add a new element x_* to the dataset (assuming you have computed the new sample

$$\sigma_n^2 = \frac{n-1}{n}\sigma_{n-1}^2 + \frac{1}{n-1}(x_* - \bar{x}_{n-1})(x_* - \bar{x}_n)$$

$$\int \sigma_n^2 = rac{n-2}{n-1}\sigma_{n-1}^2 + rac{1}{n}(x_* - ar{x}_{n-1})(x_* - ar{x}_n)$$

$$igotimes \sigma_n^2 = rac{n-1}{n} \sigma_{n-1}^2 + rac{1}{n} (x_* - ar{x}_{n-1}) (x_* - ar{x}_n)$$

$$\sigma_n^2 = \frac{n-1}{n}\sigma_{n-1}^2 + \frac{1}{n}(x_* - \bar{x}_{n-1})^2$$

✓ Correct

Great job!