

## Frequency distribution

Notebook: INIAD Statistics

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- Definition
  - Mean:
    - Calculate: Average
    - $x = \{1, 2, 3, 4, 5\}; \bar{x} = 3$
  - Median:
    - Value of middle element
  - Range
    - Max - Min
- Average Deviation

- Average deviation : The mean of the distance between each sample and the sample mean.

$$\triangleright d = \frac{1}{n} \{ |x_1 - \bar{x}| + |x_2 - \bar{x}| + \dots + |x_n - \bar{x}| \}$$

$$\triangleright d_A = 1.8, d_B = 2.8, d_C = 0.8$$

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- Variance and Standard Deviation

### Variance and standard deviation (SD)



- Variance: Mean of the squared distance between each sample and the sample mean.

$$s^2 = \frac{1}{n} \{ (x_1 - \bar{x})^2 + (x_2 - \bar{x})^2 + \dots + (x_n - \bar{x})^2 \}.$$

- Standard deviation (SD) : Square root of variance. It has the same unit as the sample.

$$s = \sqrt{s^2},$$

$$\triangleright S_A = 2.569, S_B = 3.286, S_C = 1.095$$

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- Calculate total SD of two set A and B

$$S^2 = \frac{n_A \{ S_A^2 + (\bar{x} - \bar{x}_A)^2 \} + n_B \{ S_B^2 + (\bar{x} - \bar{x}_B)^2 \}}{n}.$$

$$S = \sqrt{\frac{n_A \{ S_A^2 + (\bar{x} - \bar{x}_A)^2 \} + n_B \{ S_B^2 + (\bar{x} - \bar{x}_B)^2 \}}{n}}.$$

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- Standard score and T-score

## Standard score and T-score

- Standard score (z-score): data obtained by a transform that makes the mean and standard deviation 0 and 1, resp.

- Subtract the mean from each sample, and then divide it by the standard deviation. Each sample  $x_i$  after this transform is denoted as  $z_i$  ( $i=1,2,\dots,n$ ).

$$z_i = \frac{x_i - \bar{x}}{s_x}$$

- T-score: data obtained by making the mean and standard deviation 50 and 10, resp.

- $T_i = z_i \times 10 + 50$