AUA CS108, Statistics, Fall 2020 Lecture 07

Michael Poghosyan

9 Sep 2020

Contents

- ScatterPlot
- Numerical Summaries for the Central Tendency
- Sample Mean

Visualizing 2D Data

In case we have a 2D numerical Dataset

$$(x_1, y_1), (x_2, y_2),, (x_n, y_n),$$

we usually do the ScatterPlot - the plot of all points (x_i, y_i) , i = 1, ...n.

Example: Graph the ScatterPlot for the following data:

Person ID	Age	Weight
1	20	69
2	22	57
3	40	65
4	20	70

```
Say, consider again the cars Dataset:
```

```
head(cars, 3)
    speed dist
##
## 1
        4 2
## 2 4 10
## 3
str(cars)
  'data.frame': 50 obs. of 2 variables:
##
##
   $ speed: num 4 4 7 7 8 9 10 10 10 11 ...
   $ dist: num 2 10 4 22 16 10 18 26 34 17 ...
##
```

Say, consider again the cars Dataset:

```
head(cars, 3)
     speed dist
##
## 1
## 2 4 10
## 3
str(cars)
## 'data.frame': 50 obs. of 2 variables:
##
   $ speed: num 4 4 7 7 8 9 10 10 10 11 ...
   $ dist : num 2 10 4 22 16 10 18 26 34 17 ...
##
It has 2 Variables: Speed and Distance, and 50 Observations.
```

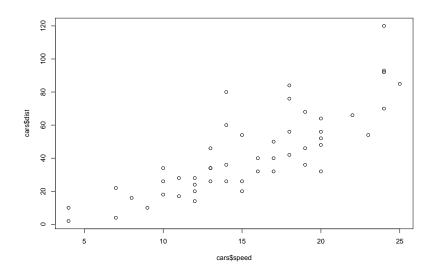
Say, consider again the cars Dataset:

```
head(cars, 3)
    speed dist
##
## 1
## 2 4 10
## 3
str(cars)
## 'data.frame': 50 obs. of 2 variables:
   $ speed: num 4 4 7 7 8 9 10 10 10 11 ...
##
   $ dist: num 2 10 4 22 16 10 18 26 34 17 ...
##
```

It has 2 Variables: *Speed* and *Distance*, and 50 Observations. Let us do the ScatterPlot of Observations:

ScatterPlot

plot(cars\$speed, cars\$dist)



Notes

▶ In this graph you can see that there is some relationship between the *Speed* and *Distance*, there is a *trend*: if the speed gets larger, the (stopping) distance is tending to increase.

The topic of Data Visualization is a very rich and interesting one.

The topic of Data Visualization is a very rich and interesting one. And there are various types of graphs to help visualize our data, see, e.g., https://datavizcatalogue.com/.

The topic of Data Visualization is a very rich and interesting one. And there are various types of graphs to help visualize our data, see, e.g., https://datavizcatalogue.com/.

And some ideas for multidimensional Visualizations:

The topic of Data Visualization is a very rich and interesting one. And there are various types of graphs to help visualize our data, see, e.g., https://datavizcatalogue.com/.

And some ideas for multidimensional Visualizations:

▶ One can draw 3D in 3D ¨,

The topic of Data Visualization is a very rich and interesting one. And there are various types of graphs to help visualize our data, see, e.g., https://datavizcatalogue.com/.

And some ideas for multidimensional Visualizations:

One can draw 3D in 3D [□], give some 3D Histograms and KDEs

The topic of Data Visualization is a very rich and interesting one. And there are various types of graphs to help visualize our data, see, e.g., https://datavizcatalogue.com/.

And some ideas for multidimensional Visualizations:

- ▶ One can draw 3D in 3D ¨, give some 3D Histograms and KDEs
- One can draw 3D in 2D, using the 3rd variable as the Color (not in all cases, of course)

The topic of Data Visualization is a very rich and interesting one. And there are various types of graphs to help visualize our data, see, e.g., https://datavizcatalogue.com/.

And some ideas for multidimensional Visualizations:

- ▶ One can draw 3D in 3D ¨, give some 3D Histograms and KDEs
- One can draw 3D in 2D, using the 3rd variable as the Color (not in all cases, of course)
- ▶ One can add the 4th Dimension by using the Size of Points
- And add the 5-th one by using the Shape of Points, . . .

See, for example, beautiful visualizations by $\boldsymbol{\mathsf{Hans}}\ \boldsymbol{\mathsf{Rosling}}.$

See, for example, beautiful visualizations by **Hans Rosling**. Say, this short one: Hans Rosling's 200 Countries, 200 Years, 4 Minutes - The Joy of Stats - BBC Four

See, for example, beautiful visualizations by **Hans Rosling**. Say, this short one: Hans Rosling's 200 Countries, 200 Years, 4 Minutes - The Joy of Stats - BBC Four

Or, the following one: Gender Gap in Earnings per University

▶ One can do the Pairs Plot

- ► One can do the Pairs Plot
- ▶ One can draw the Correlation Matrix HeatMap

- One can do the Pairs Plot
- One can draw the Correlation Matrix HeatMap
- One can use a Dimensionality Reduction Methods to Visualize some high dimensional Data

- One can do the Pairs Plot
- One can draw the Correlation Matrix HeatMap
- One can use a Dimensionality Reduction Methods to Visualize some high dimensional Data
- ▶ etc . . .

Numerical Summaries

Numerical Summaries

For 1D Datasets, we will consider the following Summaries:

▶ Summaries (Statistics) about the Center, Mean, Location

Numerical Summaries

For 1D Datasets, we will consider the following Summaries:

- ▶ Summaries (Statistics) about the Center, Mean, Location
- Summaries (Statistics) about the Spread, Variability

First we introduce the **Order Statistics**.

First we introduce the **Order Statistics**.

Assume we have a 1D Numerical Dataset $x_1, x_2, ..., x_n$.

First we introduce the **Order Statistics**.

Assume we have a 1D Numerical Dataset $x_1, x_2, ..., x_n$. We sort this Dataset in the increasing order, and denote by $x_{(j)}$ the j-th element in the sorted array.

First we introduce the **Order Statistics**.

Assume we have a 1D Numerical Dataset $x_1, x_2, ..., x_n$. We sort this Dataset in the increasing order, and denote by $x_{(j)}$ the j-th element in the sorted array. $x_{(j)}$ is called the j-th Order Statistics of our Dataset.

First we introduce the **Order Statistics**.

Assume we have a 1D Numerical Dataset $x_1, x_2, ..., x_n$. We sort this Dataset in the increasing order, and denote by $x_{(j)}$ the j-th element in the sorted array. $x_{(j)}$ is called the j-th Order Statistics of our Dataset.

In other word, $x_{(1)}, x_{(2)}, ..., x_{(n)}$ is just a reordering of our Dataset with

$$x_{(1)} \le x_{(2)} \le ... \le x_{(n)}$$
.

First we introduce the **Order Statistics**.

Assume we have a 1D Numerical Dataset $x_1, x_2, ..., x_n$. We sort this Dataset in the increasing order, and denote by $x_{(j)}$ the j-th element in the sorted array. $x_{(j)}$ is called the j-th Order Statistics of our Dataset.

In other word, $x_{(1)}, x_{(2)}, ..., x_{(n)}$ is just a reordering of our Dataset with

$$x_{(1)} \le x_{(2)} \le ... \le x_{(n)}$$
.

In particular,

$$x_{(1)} = \min\{x_1, x_2, ..., x_n\}$$
 and $x_{(n)} = \max\{x_1, x_2, ..., x_n\}.$

Example: Let *x* be the Dataset

$$-2, 1, 3, 2, 2, 1, 1$$

Find the 4-th and 5-th Order Statistics.

Statistical Measures for the Central Tendency/Location

Statistical Measures for the Central Tendency/Location

Here we want to answer to the questions: what are the typical values of our Dataset, where is our Data located at?

Assume we are given a 1D numerical Dataset $x: x_1, x_2, ..., x_n$.

Assume we are given a 1D numerical Dataset $x: x_1, x_2, ..., x_n$. We want to describe its typical value, its center.

Assume we are given a 1D numerical Dataset $x: x_1, x_2, ..., x_n$. We want to describe its typical value, its center.

► The Sample Mean:

$$\bar{x} = mean(x) = \frac{x_1 + x_2 + \dots + x_n}{n}$$

Assume we are given a 1D numerical Dataset $x: x_1, x_2, ..., x_n$. We want to describe its typical value, its center.

► The Sample Mean:

$$\bar{x} = mean(x) = \frac{x_1 + x_2 + \dots + x_n}{n}$$

Drawback: Sensitive to outliers (non-typical elements)

Assume we are given a 1D numerical Dataset $x: x_1, x_2, ..., x_n$. We want to describe its typical value, its center.

► The Sample Mean:

$$\bar{x} = mean(x) = \frac{x_1 + x_2 + \dots + x_n}{n}$$

Drawback: Sensitive to outliers (non-typical elements)

Note: Sometimes this property is a plus, not a drawback! Say, if we want to have an estimator which is sensitive to outliers.