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Percentiles Percentiles

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RAFAEL IRIZARRY: In this short video, we define some terms that are commonly

used in exploratory data analysis.

Percentiles are special cases of quantiles that are commonly used.

The percentiles are the quantiles you obtain when you define p as

Video



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Textbook link

This video corresponds to the <u>textbook section on percentiles</u>.

Key points

- *Percentiles* are the quantiles obtained when defining p as $0.01, 0.02, \ldots, 0.99$. They summarize the values at which a certain percent of the observations are equal to or less than that value.
- The 50th percentile is also known as the *median*.
- The *quartiles* are the 25th, 50th and 75th percentiles.

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