Variance of 1D datasets

5/5 points (100%)

Quiz, 5 questions

✓ Congratulations! You passed!

Next Item



1/1 points

1.

What is the variance of the following dataset?

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

0.5

Correct Response

Well done!



1/1 points

2.

What is the standard deviation of the dataset $\mathcal{D}=\{1,2,3,2\}$ which we already used in the previous question?

0.7071068

Correct Response

Indeed: You just needed to take the square-root of the variance.



1/1 points

3.

What would be the new variance if we added 1 to each element in the Variance of 10a as 12a from Question 1?

5/5 points (100%)

Quiz, 5 questions

0.5

Correct Response

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



1/1 points

4.

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

The variance of the new dataset will be four times the variance of \mathcal{D} .

Correct

Well done!

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



1/1 points

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 mean \bar{x}_n)?

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

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

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

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Great job!

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

