

Introduction to Statistical Method

Simultaneous Estimation of the Mean and Variance

Chi Random Variable

Consider a problem:

- $z = (z_1, \dots, z_n) \in \mathbb{R}^n$ randomly chosen.
- the value z_k is determined by random variable Z_k , following a standard normal distribution.
- think about distribution about $\chi_n := \sqrt{\sum_{i=1}^n Z_i^2}$
- χ_n is a chi random variable, follows chi distribution with n degree of freedom.

Cumulative Distribution Function

$$F_{\chi_n}(y) = P[\chi_n \leq y] = P[\chi_n^2 \leq y^2] = P\left[\sum_{i=1}^n Z_i^2 \leq y^2\right] = \int_{\sum_{k=1}^n z_k^2 \leq y^2} f_{Z_1 \dots Z_n}(z_1, \dots, z_n) dz_1 \dots dz_n$$

Since they are Z_1, \dots, Z_n that n independent standard variables, then we see the joint density:

$$f_{Z_1 \dots Z_n}(z_1, \dots, z_n) = \frac{1}{(2\pi)^{n/2}} e^{-\sum_{k=1}^n z_k^2/2}$$

$$\text{Thus } F_{\chi_n}(y) = \int_{\sum_{k=1}^n z_k^2 \leq y^2} (2\pi)^{-n/2} e^{-\sum_{k=1}^n z_k^2/2} dz_1 \dots dz_n$$

Apply polar coordinate with $(r, \theta_1, \dots, \theta_{n-1})$ with $r > 0$, $0 < \theta_{n-1} < 2\pi$ and $-\pi/2 < \theta_k < \pi/2$ for $k = 1, \dots, n-2$:

$$x_1 = r \sin \theta_1$$

$$x_2 = r \cos \theta_1 \sin \theta_2$$

$$x_3 = r \cos \theta_1 \cos \theta_2 \sin \theta_3$$

\vdots

$$x_{n-1} = r \cos \theta_1 \cos \theta_2 \dots \cos \theta_{n-2} \sin \theta_{n-1}$$

$$x_n = r \cos \theta_1 \cos \theta_2 \dots \cos \theta_{n-2} \cos \theta_{n-1}$$

$$\text{Then the integral become: } F_{\chi_n}(y) = \int_0^{2\pi} \int_{-\pi/2}^{\pi/2} \dots \int_{-\pi/2}^{\pi/2} \int_0^y (2\pi)^{-n/2} e^{-r^2/2} r^{n-1} \\ \times D(\theta_1, \dots, \theta_{n-1}) dr d\theta_1 \dots d\theta_{n-2} d\theta_{n-1}$$

$$\text{Since } D(\theta_1, \dots, \theta_{n-1}) \text{ is independent of } r, C_n = (2\pi)^{-n/2} \int_0^{2\pi} \int_{-\pi/2}^{\pi/2} \dots \int_{-\pi/2}^{\pi/2} D(\theta_1, \dots, \theta_{n-1}) d\theta_1 \dots d\theta_{n-1}$$

$$\text{we have } F_{\chi_n}(y) = C_n \int_0^y e^{-r^2/2} r^{n-1} dr.$$

$$\text{Obviously, the } 1 = \lim_{y \rightarrow \infty} C_n \int_0^y e^{-r^2/2} r^{n-1} dr = C_n \Gamma\left(\frac{n}{2}\right) 2^{n/2-1}$$

$$\text{Thus } C_n = (\Gamma(\frac{n}{2}) 2^{n/2-1})^{-1} \text{ and } f_{\chi_n}(y) = \frac{2}{\Gamma(\frac{n}{2}) 2^{n/2}} y^{n-1} e^{-y^2/2}$$

Chi-Squared Distribution

we hence derive from the $F_{\chi_n^2} = (\Gamma(\frac{n}{2})2^{n/2-1})^{-1} \int_0^{\sqrt{y}} e^{-r^2/2} r^{n-1} dr$

$$f_{\chi_n^2} = F'_{\chi_n^2}(y) = (\Gamma(\frac{n}{2})2^{n/2-1})^{-1} e^{-y/2} \sqrt{y}^{n-1} \cdot \frac{d}{dy} \sqrt{y} = \frac{1}{2^{n/2} \Gamma(\frac{n}{2})} y^{n/2-1} e^{-y/2}$$

Sum of Independent Chi-Squared Variables

Given $\chi_m^2 = \sum_{i=1}^m X_i^2$ and $\chi_n^2 = \sum_{j=1}^n Y_j^2$, then $\chi_{m+n}^2 = \chi_m^2 + \chi_n^2 = \sum_{i=1}^m X_i^2 + \sum_{j=1}^n Y_j^2$

It follows a chi-squared distribution, but with $m + n$ degree of freedom.

It extends to multi-addition case, trivial.

Joint Sampling of Mean and Variance

In the previous chapter, we were able to analyze the sample mean, and also its distribution, under the assumption of known variance.

If variance $\sigma^2 = E[(X - \mu)^2]$ is unknown, then we must first see $S^2 = \frac{1}{n-1} \sum_{k=1}^n (X_k - \bar{X})^2$

So we are using the random sample X_1, \dots, X_n to get \bar{X} and S^2 at same time.

So we are getting the joint distribution of \bar{X} and S^2 .

Theorem

Predicate

- X_1, \dots, X_n $n \geq 2$ be a random sample of size n .
- Normal distribution with μ and variance σ^2 .

Content

- The sample mean \bar{X} is independent of the sample variance S^2 .
- \bar{X} is normally distributed with mean μ and σ^2/n .
- $(n-1)S^2/\sigma^2$ is chi-squared distributed with $n-1$ degree of freedom.

Helmert Transformation

The Helmert transformation is a very special kind of orthogonal transformation from a set of $n \geq 2$ normal random variables X_1, \dots, X_n to a new set of random variables Y_1, \dots, Y_n .

$$Y_1 = \frac{1}{\sqrt{n}}(X_1 + \dots + X_n)$$

$$Y_2 = \frac{1}{\sqrt{2}}(X_1 - X_2)$$

$$Y_3 = \frac{1}{\sqrt{6}}(X_1 + X_2 - 2X_3)$$

⋮

$$Y_n = \frac{1}{\sqrt{n(n-1)}}(X_1 + X_2 + \dots + X_{n-1} - (n-1)X_n)$$

$$\begin{pmatrix} Y_1 \\ Y_2 \\ Y_3 \\ \vdots \\ Y_n \end{pmatrix} = \begin{pmatrix} \frac{1}{\sqrt{n}} & \frac{1}{\sqrt{n}} & \frac{1}{\sqrt{n}} & \dots & \frac{1}{\sqrt{n}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 & \dots & 0 \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{1}{\sqrt{n(n-1)}} & \frac{1}{\sqrt{n(n-1)}} & \frac{1}{\sqrt{n(n-1)}} & \dots & -\frac{n-1}{\sqrt{n(n-1)}} \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ X_3 \\ \vdots \\ X_n \end{pmatrix}$$

The matrix A is orthonormal since $A^{-1} = A^T$. This implies $|\det A| = 1$.

$$\sum_{i=1}^n y_i^2 = \langle y, y \rangle = \langle Ax, Ax \rangle = (Ax)^T (Ax) = x^T A^T Ax = \langle A^T Ax, x \rangle = \langle x, x \rangle = \sum_{i=1}^n x_i^2$$

$$f_{X_1 \dots X_n}(x_1, \dots, x_n) = \prod_{i=1}^n (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2}(x_i - \mu)^2}$$

Thus the joint distribution:

$$\begin{aligned} &= (2\pi)^{-n/2} \sigma^{-n} e^{-\frac{1}{2\sigma^2} \sum_{i=1}^n (x_i^2 - 2\mu x_i + \mu^2)} \\ &= (2\pi)^{-n/2} \sigma^{-n} e^{-\frac{1}{2\sigma^2} \left(\sum_{i=1}^n x_i^2 - 2\mu \sum_{i=1}^n x_i + n\mu^2 \right)} \end{aligned}$$

$$\begin{aligned} &f_{Y_1 \dots Y_n}(y_1, \dots, y_n) \\ &= f_{Y_1 \dots Y_n}(\mathbf{y}) = f_{X_1 \dots X_n}(\mathbf{x})_{\mathbf{x} = A^{-1}\mathbf{y}} \cdot \underbrace{|\det DA^{-1}(\mathbf{y})|}_{=1} \end{aligned}$$

$$\begin{aligned} \text{Apply back into the } \mathbf{y}_n, &= (2\pi)^{-n/2} \sigma^{-n} e^{-\frac{1}{2\sigma^2} \left(\sum_{i=1}^n y_i^2 - 2\mu \sqrt{n} y_1 + n\mu^2 \right)} \\ &= (2\pi)^{-n/2} \sigma^{-n} e^{-\frac{1}{2\sigma^2} \left(\sum_{i=2}^n y_i^2 + (y_1 - \sqrt{n}\mu)^2 \right)} \\ &= (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2} (y_1 - \sqrt{n}\mu)^2} \prod_{i=2}^n (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2} y_i^2} \end{aligned}$$

Then $f_{Y_1}(y_1) = (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2} (y_1 - \sqrt{n}\mu)^2}$ and $f_{Y_i}(y_i) = (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2} y_i^2}$ for $2 \leq i \leq n$.

$$f_{Y_1 \dots Y_n}(y_1, \dots, y_n) = f_{Y_1}(y_1) \cdot f_{Y_2}(y_2) \dots f_{Y_n}(y_n)$$

So Y_1 is normally distributed with mean $\sqrt{n}\mu$ and variance σ^2 , while $Y_2 \dots Y_n$ are having mean 0 and variance σ^2 .

Proof for Previous Theorem

$$\begin{aligned} (n-1)S^2 &= \sum_{k=1}^n (X_k - \bar{X})^2 = \sum_{k=1}^n X_k^2 - 2 \sum_{k=1}^n X_k \bar{X} + n\bar{X}^2 \\ \text{So } \bar{X} &= n^{-1/2} Y_1 \text{ and} \\ &= \sum_{k=1}^n X_k^2 - n\bar{X}^2 = \sum_{k=1}^n Y_k^2 - Y_1^2 = \sum_{k=2}^n Y_k^2 \end{aligned}$$

Since $\bar{X} = n^{-1/2} Y_1$ and $f_{Y_1}(y_1) = (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2} (y_1 - \sqrt{n}\mu)^2}$, then according to the rule in [ve401 note 3](#) [page 6](#) that we get $f_{\bar{X}}(x) = (2\pi)^{-1/2} \sigma^{-1} e^{-\frac{1}{2\sigma^2} (\sqrt{n}x - \sqrt{n}\mu)^2} \sqrt{n}$

So the \bar{X} is normally distributed with mean μ and variance σ^2/n .

$(n-1)S^2/\sigma^2 = \frac{1}{\sigma^2} \sum_{k=2}^n Y_k^2 = \sum_{k=2}^n \left(\frac{Y_k}{\sigma}\right)^2$ is a chi-squared distribution with $n-1$ freedom.

Independence of Sample Mean and Sample Variance in more General Form

The converse result for the previous theorem is also true:

$X_1 \dots X_n$, with $n \geq 2$ be independent identical distributed random variables.

If \bar{X} and S^2 are independent, then X_k with $k = 1 \dots n$ follows normal distribution.

This means that the independence of \bar{X} and S^2 is a characteristic property of the normal distribution. If in a given situation we assume that \bar{X} and S^2 are independently distributed we essentially assuming that the population is normally distributed.

Interval Estimation of Variability