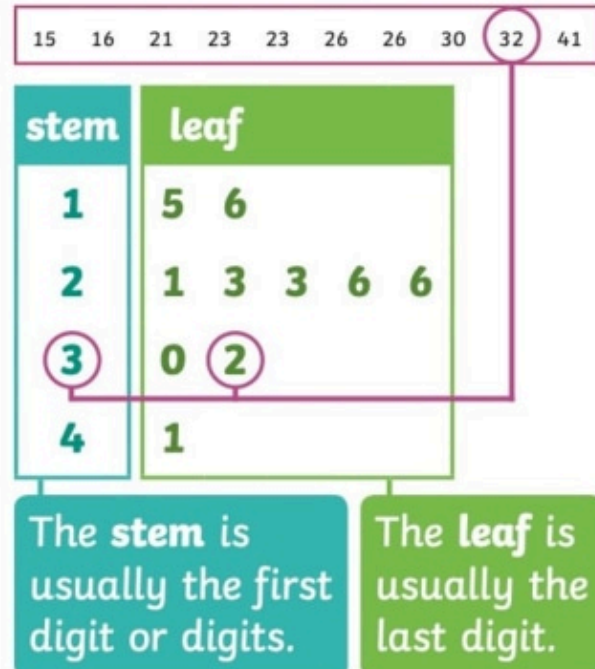


## Stem and leaf

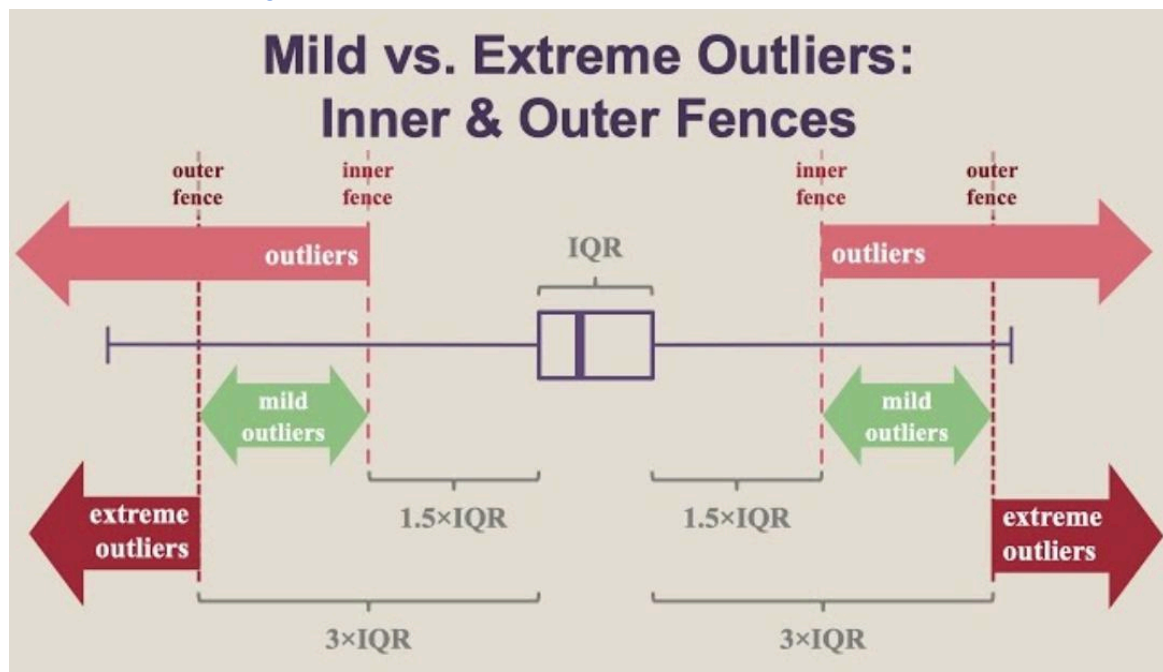
# What is a Stem and Leaf Graph?

A Stem and Leaf Graph is a table where each data value is split into a 'stem' (the first digit or digits) and a 'leaf' (usually the last digit).



## Box Plot

<https://www.statskingdom.com/boxplot-maker.html>



## Trimean

$$\text{Trimean} = (Q1 + 2Q2 + Q3)/4$$

<https://www.calculatorsoup.com/calculators/statistics/quartile-calculator.php>

## Geometric Mean/Percentage Returns

### Formula for the Geometric Mean

$$\mu_{\text{geometric}} = [(1 + R_1)(1 + R_2) \dots (1 + R_n)]^{1/n} - 1$$

**where:**

- $R_1 \dots R_n$  are the returns of an asset (or other observations for averaging).

### Calculating Geometric Mean

Imagine that your portfolio returned the following amounts each year for five years:

- Year one: 5%
- Year two: 3%
- Year three: 6%
- Year four: 2%
- Year five: 4%

You would use the formula with those values:

- $[(1 + .05)(1 + .03)(1 + .06)(1 + .02)(1 + .04)]^{1/5} - 1$
- $[1.05 \times 1.03 \times 1.06 \times 1.02 \times 1.04]^{1/5} - 1$
- $[1.2161]^{1/5} - 1$
- $[1.2161]^{.2} - 1 = .0399$

Multiply the result by 100%, and your portfolio returned a geometric mean of 3.99% over five years, slightly less than the arithmetic mean of  $(5+3+6+2+4) \div 5 = 4$ .

## Geometric mean negative numbers

You can not calculate the geometric mean with negative numbers!

If you treat the list of numbers that contains negative numbers as a list of percentages, you may transform the list into a positive dataset of ratios. In this case, all the numbers will be positive, and it will be possible to calculate the geometric mean.

1. Transform each number list to proportion.  $F(x) = 1 + x/100$ . For example 5 is transformed to  $1 + 5/100 = 1.05$ , and -3 is transformed to  $1 - 3/100 = 0.97$ .
2. Calculate the geometric mean (GM) for the transformed list.
3. Convert the result back to percentages.  $GM' = 100(GM - 1)$ .

<https://www.statskingdom.com/geometric-mean-calculator.html>

## Trimmed Mean

1. **Sort the dataset:** Arrange the data in ascending order to facilitate trimming.
2. **Determine the percentage of values to trim:** Choose the percentage of extreme values you want to exclude from each end of the dataset.
3. **Calculate the number of observations to trim:** Multiply the percentage by the total number of observations. Round the result to the nearest integer to determine how many observations you must discard from each end.
4. **Trim the dataset:** Remove the designated number of observations from both ends of the sorted dataset.
5. **Calculate the trimmed mean:** Add the values and divide by the number of remaining observations.

<https://www.mathcelebrity.com/trimmedmean.php?num=65%2C70%2C72%2C75%2C80%2C85%2C90%2C92%2C95%2C100&tmpct=10&pl=Trimmed+Mean>

## Permutation and Combination

<https://www.calculator.net/permutation-and-combination-calculator.html?cnv=8&crv=4&x=Calculate>

order matters → permutation (Arranging 4 out of 8 people in a row for a photo: The order in which they are arranged matters (e.g., A, B, C, D is different from D, C, B, A). Use permutations.)

order doesn't matter → combination (Choosing 4 books out of 7 to take on a trip: The order in which the books are chosen doesn't matter (e.g., selecting A, B, C, D is the same as selecting D, C, B, A). Use combinations.)

## Probability

binomial - <https://stattrek.com/online-calculator/binomial>

z score - <https://www.calculator.net/z-score-calculator.html>

## Pearson Correlation

<https://www.socscistatistics.com/pvalues/pearsondistribution.aspx>

## Standard Deviation

<https://www.calculator.net/standard-deviation-calculator.html?numberinputs=70%2C85%2C78%2C90%2C88&ctype=p&x=Calculate>

## T-Test

<https://www.omnicalculator.com/statistics/t-test>

## ANOVA

<https://www.socscistatistics.com/tests/anova/default2.aspx>

<https://www.standarddeviationcalculator.io/anova-calculator>

two-way ANOVA -

<https://atozmath.com/CONM/Anova.aspx?q=anova2&q1=78%2382%2385%2c90%2388%2392%3b72%2375%2374%2c85%2380%2384%3b65%2368%2370%2c78%2375%2380%60%60&dp=4&do=1#PrevPart>

## Chi Square Test

<https://www.socscistatistics.com/tests/chisquare2/default2.aspx>

If the p-value is  $< 0.05$ , conclude that they are dependent (related). If p-value  $\geq 0.05$ , conclude they are independent.