Statistics Cheat Sheet

Mr. Roth , Mar 2004

1. Fundamentals

a. Population – Everybody to be analysed
   + Parameter - # summarizing Pop
b. Sample – Subset of Pop we collect data on
   + Statistics - # summarizing Sample
c. Quantitative Variables – a number
   + Discrete – countable (# cars in family)
   + Continuous – Measurements – always # between
d. Qualitative
   + Nominal – just a name
   + Ordinal – Order matters (low, mid, high)

Choosing a Sample

- Sample Frame – list of pop we choose sample from
- Biased – sampling differs from pop characteristics.
- Volunteer Sample – any of below three types may end up as volunteer if people choose to respond.

Sample Designs

e. Judgement Samp: Choose what we think represents
   + Convenience Sample – easily accessed people
f. Probability Samp: Elements selected by Prob
   + Simple random sample – every element = chance
   + Systematic sample – almost random but we choose by method
g. Census – data on every everyone/thing in pop

Stratified Sampling

Divide pop into subpop based upon characteristics

h. Proportional: in proportion to total pop
i. Stratified Random: select random within substrata
j. Cluster: Selection within representative clusters

Collect the Data

k. Experiment: Control the environment
l. Observation:

2. Single Variable Data - Distributions

m. Graphing Categorical: Pie & bar chart)
n. Histogram (classes, count within each class)
o. – shape, center, spread. Symmetric, skewed right, skewed left
p. Stemplots

0	11222		0	112233
1	011333		0	56677
2	etc		1	

q. Mean: $\bar{x} = \sum x_i / n$
r. Median: M: If odd – center, if even - mean of 2

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s. Boxplot:

| Min | Q1 | M | Q3 | Max |

t. Variance: $s^2 = \sum (x - \bar{x})^2 /(n-1) = SS_x /(n-1)$,
u. p78: standard deviation, $s = \sqrt{s^2}$
v. $SS_x = \sum (x - \bar{x})^2 = \sum x^2 - (\sum x)^2 / n$
w. Density curve – relative proportion within classes – area under curve = 1
x. Normal Distribution: 68, 95, 99.7 % within 1, 2, 3 std deviations.
y. p98: z-score $z = (x - \bar{x})/s$ or $(x - \mu)/\sigma$
z. Standard Normal: N(0,1) when N(μ,σ)

3. Bivariate - Scatterplots & Correlation

a. Explanatory – independent variable
b. Response – dependent variable
c. Scatterplot: form, direction, strength, outliers
d. – form is linear negative, ….
e. – to add categorical use different color/symbol
f. p147: Linear Correlation- direction & strength of linear relationship
g. Pearsons Coeff: {-1 ≤ r ≤ 1} 1 is perfectly linear + slope, -1 is perfectly linear – slope.
h. $r = \frac{1}{n-1} \cdot \sum \frac{(x-\bar{x})}{s_x} \frac{(y-\bar{y})}{s_y} = \frac{SS_{xy}}{\sqrt{SS_x SS_y}}$.
i. $r = z_x z_y / (n - 1)$.
j. $SS_{xy} = \sum xy - \frac{\sum x \sum y}{n}$

4. Regression

k. least squares – sum of squares of vertical error minimized
l. p154: $y = b_0 + b_1 x$, or $\bar{y} = a + bx$,
m. (same as y = mx + b)
n. $b_1 = \frac{\sum (x-\bar{x})(y-\bar{y})}{\sum (x-\bar{x})^2} = \frac{SS_{xy}}{SS_x}$ = r (s_y / s_x)
o. Then solving knowing lines thru centroid $((\bar{x}, \bar{y}): a = \bar{y} - b\bar{x}$
p. $b_0 = \frac{\sum y - (b_1 \sum x)}{n}$
q. r^2 is proportion of variation described by linear relationship
r. residual = $y - \bar{y}$ = observed – predicted.

Cheat Sheet For Statistics

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wide range of datasets You will also find this book useful if you are a data scientist who is looking to implement pandas in machine learning Working knowledge of Python programming language will be beneficial **Python for R Users** Ajay Ohri,2017-11-03 The definitive guide for statisticians and data scientists who understand the advantages of becoming proficient in both R and Python The first book of its kind Python for R Users A Data Science Approach makes it easy for R programmers to code in Python and Python users to program in R Short on theory and long on actionable analytics it provides readers with a detailed comparative introduction and overview of both languages and features concise tutorials with command by command translations complete with sample code of R to Python and Python to R Following an introduction to both languages the author cuts to the chase with step by step coverage of the full range of pertinent programming features and functions including data input data inspection data quality data analysis and data visualization Statistical modeling machine learning and data mining including supervised and unsupervised data mining methods are treated in detail as are time series forecasting text mining and natural language processing Features a quick learning format with concise tutorials and actionable analytics Provides command by command translations of R to Python and vice versa Incorporates Python and R code throughout to make it easier for readers to compare and contrast features in both languages Offers numerous comparative examples and applications in both programming languages Designed for use for practitioners and students that know one language and want to learn the other Supplies slides useful for teaching and learning either software on a companion website Python for R Users A Data Science Approach is a valuable working resource for computer scientists and data scientists that know R and would like to learn Python or are familiar with Python and want to learn R It also functions as textbook for students of computer science and statistics A Ohri is the founder of Decisionstats com and currently works as a senior data scientist He has advised multiple startups in analytics off shoring analytics services and analytics education as well as using social media to enhance buzz for analytics products Mr Ohri s research interests include spreading open source analytics analyzing social media manipulation with mechanism design simpler interfaces for cloud computing investigating climate change and knowledge flows His other books include R for Business Analytics and R for Cloud Computing

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