

Chapter 1

Statistics

1.1 Introduction

This lecture is a quick review of basic statistical concepts; probabilities, mean, variance, covariance, correlation, linear regression, probability density functions and significance testing.

1.2 Probabilities

1.2.1 Discrete Variables

The table below shows the probability of occurrence $p(x = x_i)$ of selected letters x_i in the English alphabet. Table 2 shows the probability of occurrence of selected

x_i	$p(x_i)$
a	0.06
e	0.09
j	0.00
q	0.01
t	0.07
x	0.00

Table 1.1: *Probability of letters*

pairs of letters x_i and y_j where x_i is followed by y_j . This is called the *joint probability* $p(x = x_i, y = y_j)$. If we fix x to, say x_i then the probability of y taking on a particular value, say y_j , is given by the *conditional probability*

$$p(y = y_j | x = x_i) = \frac{p(x = x_i, y = y_j)}{p(x = x_i)} \quad (1.1)$$

Mathematical Statistics Iii Lecture Notes

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