

# BUSINESS STATISTICS



## STATISTICS DEFINITIONS

- **Business statistics:** The collection, analysis, interpretation, and presentation of data to help make business decisions.
- **Descriptive statistics:** Methods to summarize important aspects of a data set using graphical and summary measures.
- **Population:** The set of all elements or members (e.g., people, items, firms) in a group that is being studied; also-called *target population*; not always a set of people.
- **Population parameter:** A characteristic of a population.
- **Sample:** A smaller subset of elements or subjects from the population.
- **Sample data:** Data collected about a specific characteristic of a subject in a sample.
- **Cross-sectional data:** Data collected from many subjects at the same point in time.
- **Time series data:** Data collected for one subject at different points in time.
- **Sample statistic:** Calculated from the sample data and used to draw a conclusion about a population parameter.
- **Element or member:** A subject or object (e.g., a person, firm, item, event, or country) of a sample or population about which data is collected.
- **Inferential statistics:** Methods that help draw conclusions about the population from a sample.
- **Census:** A survey to collect information from every subject of a population; usually very expensive and not always possible.
- **Sampling:** The process of collecting or drawing a subset of subjects to observe from a population.
- **Sample survey:** A survey that collects information from a portion or subset of the population; costs less than a census but needs inference to draw conclusions about the population it represents.
- **Variable:** A characteristic of an element being observed; could change from one observation to another.

- **Qualitative or categorical variable:** Expressed in words; can be classified into two or more non-numeric categories.
- **Quantitative variable:** Expressed in numbers; variables represent a measurable quantity.
- **Scales of measurement:** Data is classified according to the different ways we measure characteristics of interest; these are scales, or levels of measurement.
  - **Nominal scale:** Data is divided into different categories or groups;
    - the least sophisticated measurement scale
    - cannot rank or do arithmetic operations on this data
    - EX: different makes of cars such as Ford, BMW, Mercedes, Toyota, Honda, and Hyundai.
  - **Ordinal scale:** Data is divided into different categories that can be ranked.
    - the difference between categories cannot be calculated because the numbers have no unit of measurement
    - cannot do arithmetic operations on this data
    - EX: rating products as excellent, good, average, or poor
  - **Interval scale:** Data is ranked, and the difference between any two values can be calculated and interpreted.
    - stronger measurement scale than nominal and ordinal; cannot be used to calculate ratios.
    - EX: the Fahrenheit temperature scale
  - **Ratio scale:** Data can be ranked, and all arithmetic operations can be applied.
    - zero in a ratio scale means absence of the variable
    - strongest measurement scale
    - EX: monthly sales and quarterly profit for a business

## DESCRIPTIVE STATISTICS

- **Frequency distribution:** The number of observations ( $f$ ) that fall into each category or class that the data is grouped into.
- **Relative frequency of a class** =  $\frac{f}{N}$
- **Percent frequency of a class** = Relative Frequency  $\times 100$
- **Bar charts:** Used to graphically display frequency or relative frequency; pie charts are used to show relative frequency.
- **Classes or intervals:** Ways in which quantitative data is grouped to create frequency distributions; grouping makes data manageable, but detailed information of each data point is lost due to combining.
  - **Class width** =  $\frac{\text{Largest value in data} - \text{Smallest value in data}}{\text{Number of classes}}$
  - **Class midpoint** =  $\frac{\text{Upper class limit} + \text{Lower class limit}}{2}$
  - **Class relative frequency** =  $\frac{\text{Class frequency}}{\text{Total number of observations in the data set}}$
- **Cumulative frequency:** The number of observations that are below the upper class limit of interest.
- **Cumulative relative frequency** =  $\frac{\text{Cumulative frequency}}{\text{Total number of observations in the data set}}$
- **Cumulative percentage** = Cumulative percentage  $\times 100$
- **Histogram:** Used to graphically represent frequency and relative frequency of quantitative data.
  - A bell-shaped histogram shows a *symmetric distribution*.
  - A histogram with a long tail to the right shows a *positively skewed distribution*.
  - A histogram with a long tail to the left shows a *negatively skewed distribution*.

### Measures of Central Location

- **Mean, Arithmetic Mean, or Average:**
  - Mean for ungrouped sample data with  $n$  observations:  $\bar{x} = \frac{\sum x_i}{n}$ , where  $i = 1, 2, \dots, n$
  - Mean for an ungrouped population with  $N$  observations:  $\mu = \frac{\sum x_i}{N}$ , where  $i = 1, 2, \dots, N$
  - Mean for grouped sample data with  $n$  observations:  $\bar{x} = \frac{\sum mf}{n}$ , where  $m$  is the midpoint and  $f$  is the frequency of a class.
  - Mean for grouped population with  $N$  observations:  $\mu = \frac{\sum mf}{N}$ , where  $m$  is the midpoint and  $f$  is the frequency of a class.
- Mean may be significantly changed by few extremely large or small values called **outliers**.

### Median

Median for ungrouped data is the value of the middle observation when the observations are ranked in ascending or descending order.  
 = value of  $\left[\frac{(n+1)}{2}\right]$ th term in a ranked data set with odd number of observations  
 = mean of  $\left[\frac{(n+1)}{2}\right]$ th and  $\left[\frac{(n+1)}{2}\right]$ th terms in a ranked data set with even number of observations.  
 Median is useful when outliers are present in the data.

### Mode

Mode is the value of the term or observation that occurs most frequently in the data.

### Percentile

- The  $p$ th percentile of a data set divides the data into two parts:  $p$  percent of the observations have values less than the  $p$ th percentile, and  $(100 - p)$  percent of the observations have values greater than the  $p$ th percentile.
  - 25th percentile is called the **first quartile (Q1)**
  - 50th percentile is called the **second quartile (Q2)**; it is also the median
  - 75th percentile is called the **third quartile (Q3)**
- **Quartiles** divide the data set into fourths, **quintiles** into fifths, **deciles** into tenths, and **percentiles** into hundredths.

### Interquartile Range (IQR)

$IQR = Q_3 - Q_1$ , where  $Q_3$  is the third quartile and  $Q_1$  is the first quartile

### Measures of Dispersion

#### Range

Range = (Largest value - Smallest value)

#### Variance

- Sample variance for ungrouped data with  $n$  observations:  $s^2 = \frac{\sum(x_i - \bar{x})^2}{n-1}$ , where  $i = 1, 2, \dots, n$   
 Shortcut method:  $s^2 = \left(\frac{\sum x_i^2}{n}\right) - (\bar{x})^2$
- Population variance for ungrouped data with  $N$  observations:  $\sigma^2 = \frac{\sum(x_i - \mu)^2}{N}$ , where  $i = 1, 2, \dots, N$   
 Shortcut method:  $\sigma^2 = \left(\frac{\sum x_i^2}{N}\right) - (\mu)^2$

#### Standard Deviation

- Sample standard deviation for ungrouped data with  $n$  observations:  $s = \sqrt{s^2}$
- Population standard deviation for ungrouped data with  $N$  observations:  $\sigma = \sqrt{\sigma^2}$

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# Business Statistics Quick Study Business

**Roman Wölfel**



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