

STAT150: Quantitative Business Decisions

Macquarie University

1 Introduction to Statistics**Population:** Collection of everything in the universe with regards to the variable**Parameter:** A characteristic of the population**Sample:** Small group of things taken from the population**Statistic:** A characteristic of the sample**Variable:** Is a characteristic that we get data on**Types of Sampling:**

- Simple random sampling
- Stratified random sampling
- Systematic sampling
- Cluster sampling
- Convenience sampling
- Judgement Sampling

Types of Bias:

- Selection Bias
- Measurement Bias
- Response Bias
- Confounding factors

2 Graphs and Charts**Ogives** - Captures information about cumulative**Pie Charts** - circular display of data, where the whole pie represents 100%**Bar Chart** - Easy to read and accurately interpret**Pareto Graph** - Bar Chart in descending order**Principles of Graphical Excellence**

- Present complex ideas with clarity, precision and efficiency.
- Should not give misleading impressions about the data.
- Keep the graphs simple and it is clear and readable.
- Axis: balanced.

Use good labeling and headings.

3 Numerical Summaries**Variability:****Range** - Maximum - minimum**Population Variance** = $\sigma^2 = \frac{\sum(x_i - \mu)^2}{n}$ **Sample Variance** = $s^2 = \frac{\sum(x_i - \bar{x})^2}{n-1}$ **Population Standard deviation** = $\sigma = \sqrt{\sigma^2}$ **Sample standard deviation** = $s = \sqrt{s^2}$ **Sample co-efficient of variation** (measures relative variability) = $cv = \frac{s}{\bar{x}}$ **Measures of Association****Population Co-variance:** $\sigma_{xy} = \frac{\sum(x_i - \mu)(y_i - \mu)}{n}$ **Sample Covariance:** $s_{xy} = \frac{\sum(x_i - \bar{x})(y_i - \bar{y})}{n-1}$

Positive covariance indicates a positive linear association, negative covariance indicates an inverse or negative linear relationship, 0 covariance indicates no linear association.

Correlation Co-efficient:**Population correlation:** $\rho = \frac{\sigma_{xy}}{\sigma_x \sigma_y}$ **Sample correlation:** $r = \frac{s_{xy}}{s_x s_y}$ Where: $-1 \leq \rho, r \leq 1$ **4 The Normal Distribution****Conditional Probability:** $P(A|B) = \frac{P(A \cap B)}{P(B)}$ **Joint Probability:** $P(A \text{ and } B) = P(A) \cdot P(B)$ **Mutually Exclusive:** $P(A \text{ or } B) = P(A) + P(B)$ **Independence:** $P(A|B) = P(A)$ **Z - Scores:**

$$Z = \frac{x - \mu}{\sigma}$$

Steps for standardising

1) Write down the notation and information that you know:

 $X \sim N(\mu, \sigma^2)$, find values for the population mean (μ), the population variance σ^2 and the population standard deviation σ . These values will be used to compute Z scores.

2) Write down what we want to know:

E.g. $P(A < X < B)$

3) Standardise the equation:

$$P(A < X < B) = P\left(\frac{A - \mu}{\sigma} < \frac{X - \mu}{\sigma} < \frac{B - \mu}{\sigma}\right)$$

4) Break down equation: if Z-score is negative (remembering the symmetry quality of normal distribution), and mark out the Z-scores on a normal distribution graph. Shading the area we want the probability of.

5) Use the standard normal distribution table to work out the probabilities



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