

MATHEMATICS STATISTICS

Karl-Pearson
Coeff. of Correlation = Steps:

r Interval $\rightarrow [-1, 1]$
 $X = A + \frac{x-A}{N}$ & $Y = B + \frac{y-B}{N}$
 $x = X - A$ & $y = Y - B$
 If assume mean to be given

- Write $r = \frac{N \sum xy - \sum x \sum y}{\sqrt{N \sum x^2 - (\sum x)^2} \sqrt{N \sum y^2 - (\sum y)^2}}$
- 1) Make Table columns - $X, Y, x = X - \bar{X}, y = Y - \bar{Y}, x^2, y^2, xy$
 - 2) Find $\bar{X} = \frac{\sum x}{N}$ & $\bar{Y} = \frac{\sum y}{N}$ & round them off
 - 3) Complete table & find sums: $\sum x, \sum y, \sum xy, \sum x^2, \sum y^2$ find r

Spearman's Rank
Correlation Coeff

$R_1, R_2 \rightarrow$ rank of x & y in columns as ascending order

- Steps:
- 1) Make Table columns - $X, Y, R_1, R_2, d = R_1 - R_2, d^2$
 - 2) Fill R_1 & R_2 of Number in column as ascending order
 - 3) Complete table filling entries & find sum of d^2 ($\sum d^2$)
 - 4) $R = 1 - \frac{6 \sum d^2}{N^2 - N}$

Repeated Entries
Rank

repeated ranks of different entries taken once
 How many different repeated

- Steps:
- 1) Make table column: $X, Y, R_1, R_2, d = R_1 - R_2, d^2$
 - 2) Fill R_1, R_2 rank of Number in column as ascending order. If number repeated then take its rank and its consecutive ranks as much as repeated add them and divide by number of times repeated (avg. rank) and allocate same rank to all repeated numbers
 - 3) Fill all entries & find sum ($\sum d^2$)
 - 4) $R = 1 - \frac{6 (\sum d_i^2 + \frac{1}{2}(m_1^2 - m_1) + \frac{1}{2}(m_2^2 - m_2) + \dots)}{N^2 - N}$

Lines of Regression

$r = \sqrt{b_{yx} \cdot b_{xy}}$
 $b_{yx} = r \cdot \frac{\sigma_y}{\sigma_x}, \sigma_x = \sqrt{\frac{\sum x^2}{N}}$
 $b_{xy} = r \cdot \frac{\sigma_x}{\sigma_y}, \sigma_y = \sqrt{\frac{\sum y^2}{N}}$

- Steps:
- 1) Table columns: $X, Y, x = X - \bar{X}, y = Y - \bar{Y}, x^2, y^2$
 - 2) Find $\bar{X} = \frac{\sum x}{N}$ & $\bar{Y} = \frac{\sum y}{N}$ & round them off
 - 3) Complete table & find sum $\sum x, \sum y, \sum xy, \sum x^2, \sum y^2$
 - 4) $b_{yx} = \frac{N \sum xy - \sum x \sum y}{N \sum x^2 - (\sum x)^2}$ & $b_{xy} = \frac{N \sum xy - \sum x \sum y}{N \sum y^2 - (\sum y)^2}$
 - 5) $\hat{Y} = b_{yx}(X - \bar{X}) + \bar{Y}$ & $\hat{X} = b_{xy}(Y - \bar{Y}) + \bar{X}$
 - 6) $\hat{Y} = aY + b$ & $\hat{X} = a'X + b'$ $\rightarrow a$ & b const by simplicity

Curve-Fitting
(1 degree)

- Steps:
- 1) $y = ax + b$, 2) Table: x, y, x^2, x^3, y^2, y^3
 - 3) Find sums ($\sum x, \sum y, \sum x^2, \sum y^2, \sum xy, \sum x^3, \sum y^3$)
 - 4) $\sum y = Na + b \sum x \rightarrow \sum xy = a \sum x^2 + b \sum x$
 - 5) Solve two simultaneous eqns
 - 6) get a & b & put in 1

(2 degree)

- Steps:
- 1) Table: x, y, x^2, x^3, y^2, y^3
 - 2) Find sums ($\sum x, \sum y, \sum x^2, \sum y^2, \sum xy, \sum x^3, \sum y^3$)
 - 3) $\sum y = Na + b \sum x + c \sum x^2$ & $\sum xy = a \sum x^2 + b \sum x^3 + c \sum x^4$
 - 4) Solve three simultaneous eqns for a, b, c
 - 5) Put a, b, c in eqn $y = ax^2 + bx + c$

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