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Chapter 6

Discrete Probability Distributions

- 6.1 Example A is a probability distribution because the sum of P(x) is 1 (.8 + .2 = 1) and all probabilities are nonnegative.
 - Examples B and C are not probability distributions because the sum of P(x) is .95 for B and 1.30 for C.

Learning Objective: 06-3

- 6.2 a. Based on the table below we see that: E(X) = 57.5, V(X) = 506.25, $\sigma = 22.5$.
 - b. The distribution is skewed to the right.

| 200 | P(x) | xP(x) | x - E(X) | $P(x)[x-E(X)]^x$ |
|-------|------|-------|----------|------------------|
| 25 | 0.20 | 5.00 | -32.50 | 211.25 |
| 50 | 0.40 | 20.00 | -7.50 | 22.5 |
| 7.5 | 0.30 | 22.50 | 17.50 | 91.875 |
| 1.00 | 0.10 | 10.00 | 42.50 | 180.625 |
| Total | 1.00 | 57.50 | | 506.25 |

Learning Objective: 06-2

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Dhammika Amaratunga, Javier Cabrera, Ziv Shkedy

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Applied Statistics and Probability for Engineers 4th Edition with Student Solutions Manual and WileyPLUS Set Douglas Handbook of Mathematics for Engineers and Scientists Andrei D. Polyanin, Alexander V. C. Montgomery, 2009-11-13 Manzhirov, 2006-11-27 Covering the main fields of mathematics this handbook focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology The authors describe formulas methods equations and solutions that are frequently used in scientific and engineering applications and present classical as well as newer solution methods for various mathematical equations The book supplies numerous examples graphs figures and diagrams and contains many results in tabular form including finite sums and series and exact solutions of differential integral and functional equations Analysis of Ordinal Categorical Data Alan Agresti, 2010-04-19 Statistical science's first coordinated John Neter, 1993 manual of methods for analyzing ordered categorical data now fully revised and updated continues to present applications and case studies in fields as diverse as sociology public health ecology marketing and pharmacy Analysis of Ordinal Categorical Data Second Edition provides an introduction to basic descriptive and inferential methods for categorical data giving thorough coverage of new developments and recent methods Special emphasis is placed on interpretation and application of methods including an integrated comparison of the available strategies for analyzing ordinal data Practitioners of statistics in government industry particularly pharmaceutical and academia will want this new edition Theoretical Foundations of Functional Data Analysis, with an Introduction to Linear Operators Tailen Hsing, Randall Eubank, 2015-05-06 Theoretical Foundations of Functional Data Analysis with an Introduction to Linear Operators provides a uniquely broad compendium of the key mathematical concepts and results that are relevant for the theoretical development of functional data analysis FDA The self contained treatment of selected topics of functional analysis and operator theory includes reproducing kernel Hilbert spaces singular value decomposition of compact operators on Hilbert spaces and perturbation theory for both self adjoint and non self adjoint operators The probabilistic foundation for FDA is described from the perspective of random elements in Hilbert spaces as well as from the viewpoint of continuous time stochastic processes Nonparametric estimation approaches including kernel and regularized smoothing are also introduced These tools are then used to investigate the properties of estimators for the mean element covariance operators principal components regression function and canonical correlations A general treatment of canonical correlations in Hilbert spaces naturally leads to FDA formulations of factor analysis regression MANOVA and discriminant analysis This book will provide a valuable reference for statisticians and other researchers interested in developing or understanding the mathematical aspects of FDA It is also suitable for a graduate level special topics course **Loss Models** Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, 2013-08-05 An essential resource for constructing and analyzing advanced actuarial models Loss Models Further

Topics presents extended coverage of modeling through the use of tools related to risk theory loss distributions and survival models. The book uses these methods to construct and evaluate actuarial models in the fields of insurance and business. Providing an advanced study of actuarial methods the book features extended discussions of risk modeling and risk measures including Tail Value at Risk Loss Models Further Topics contains additional material to accompany the Fourth Edition of Loss Models From Data to Decisions such as Extreme value distributions Coxian and related distributions Mixed Erlang distributions Computational and analytical methods for aggregate claim models Counting processes Compound distributions with time dependent claim amounts Copula models Continuous time ruin models Interpolation and smoothing The book is an essential reference for practicing actuaries and actuarial researchers who want to go beyond the material required for actuarial qualification Loss Models Further Topics is also an excellent resource for graduate students in the actuarial field

Exploration and Analysis of DNA Microarray and Other High-Dimensional Data Dhammika Amaratunga, Javier Cabrera, Ziv Shkedy, 2014-01-27 Praise for the First Edition extremely well written a comprehensive and up to date overview of this important field Journal of Environmental Quality Exploration and Analysis of DNA Microarray and Other High Dimensional Data Second Edition provides comprehensive coverage of recent advancements in microarray data analysis A cutting edge guide the Second Edition demonstrates various methodologies for analyzing data in biomedical research and offers an overview of the modern techniques used in microarray technology to study patterns of gene activity The new edition answers the need for an efficient outline of all phases of this revolutionary analytical technique from preprocessing to the analysis stage Utilizing research and experience from highly qualified authors in fields of data analysis Exploration and Analysis of DNA Microarray and Other High Dimensional Data Second Edition features A new chapter on the interpretation of findings that includes a discussion of signatures and material on gene set analysis including network analysis New topics of coverage including ABC clustering biclustering partial least squares penalized methods ensemble methods and enriched ensemble methods Updated exercises to deepen knowledge of the presented material and provide readers with resources for further study The book is an ideal reference for scientists in biomedical and genomics research fields who analyze DNA microarrays and protein array data as well as statisticians and bioinformatics practitioners Exploration and Analysis of DNA Microarray and Other High Dimensional Data Second Edition is also a useful text for graduate level courses on statistics Sample Size Determination and Power Thomas P. Ryan, 2013-05-28 A computational biology and bioinformatics comprehensive approach to sample size determination and power with applications for a variety of fields Sample Size Determination and Power features a modern introduction to the applicability of sample size determination and provides a variety of discussions on broad topics including epidemiology microarrays survival analysis and reliability design of experiments regression and confidence intervals The book distinctively merges applications from numerous fields such as statistics biostatistics the health sciences and engineering in order to provide a complete introduction to the general

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interpretation of results in data analysis Following a discussion of why autocorrelation is often observed when data is collected in time subsequent chapters explore related topics including Graphical tools in time series analysis Procedures for developing stationary non stationary and seasonal models How to choose the best time series model Constant term and cancellation of terms in ARIMA models Forecasting using transfer function noise models The final chapter is dedicated to key topics such as spurious relationships autocorrelation in regression and multiple time series Throughout the book real world examples illustrate step by step procedures and instructions using statistical software packages such as SAS JMP Minitab SCA and R A related Web site features PowerPoint slides to accompany each chapter as well as the book s data sets With its extensive use of graphics and examples to explain key concepts Time Series Analysis and Forecasting by Example is an excellent book for courses on time series analysis at the upper undergraduate and graduate levels it also serves as a valuable resource for practitioners and researchers who carry out data and time series analysis in the fields of engineering business and economics Fast Sequential Monte Carlo Methods for Counting and Optimization Reuven Y. Rubinstein, Ad Ridder, Radislav Vaisman, 2013-12-04 A comprehensive account of the theory and application of Monte Carlo methods Based on years of research in efficient Monte Carlo methods for estimation of rare event probabilities counting problems and combinatorial optimization Fast Sequential Monte Carlo Methods for Counting and Optimization is a complete illustration of fast sequential Monte Carlo techniques The book provides an accessible overview of current work in the field of Monte Carlo methods specifically sequential Monte Carlo techniques for solving abstract counting and optimization problems Written by authorities in the field the book places emphasis on cross entropy minimum cross entropy splitting and stochastic enumeration Focusing on the concepts and application of Monte Carlo techniques Fast Seguential Monte Carlo Methods for Counting and Optimization includes Detailed algorithms needed to practice solving real world problems Numerous examples with Monte Carlo method produced solutions within the 1 2% limit of relative error A new generic sequential importance sampling algorithm alongside extensive numerical results An appendix focused on review material to provide additional background information Fast Sequential Monte Carlo Methods for Counting and Optimization is an excellent resource for engineers computer scientists mathematicians statisticians and readers interested in efficient simulation techniques The book is also useful for upper undergraduate and graduate level courses on Monte Carlo methods Methods of Multivariate Analysis Alvin C. Rencher, William F. Christensen, 2012-08-15 Praise for the Second Edition This book is a systematic well written well organized text on multivariate analysis packed with intuition and insight There is much practical wisdom in this book that is hard to find elsewhere IIE Transactions Filled with new and timely content Methods of Multivariate Analysis Third Edition provides examples and exercises based on more than sixty real data sets from a wide variety of scientific fields It takes a methods approach to the subject placing an emphasis on how students and practitioners can employ multivariate analysis in real life situations This Third Edition continues to explore the key descriptive and

inferential procedures that result from multivariate analysis Following a brief overview of the topic the book goes on to review the fundamentals of matrix algebra sampling from multivariate populations and the extension of common univariate statistical procedures including t tests analysis of variance and multiple regression to analogous multivariate techniques that involve several dependent variables The latter half of the book describes statistical tools that are uniquely multivariate in nature including procedures for discriminating among groups characterizing low dimensional latent structure in high dimensional data identifying clusters in data and graphically illustrating relationships in low dimensional space In addition the authors explore a wealth of newly added topics including Confirmatory Factor Analysis Classification Trees Dynamic Graphics Transformations to Normality Prediction for Multivariate Multiple Regression Kronecker Products and Vec Notation New exercises have been added throughout the book allowing readers to test their comprehension of the presented material Detailed appendices provide partial solutions as well as supplemental tables and an accompanying FTP site features the book s data sets and related SAS code Requiring only a basic background in statistics Methods of Multivariate Analysis Third Edition is an excellent book for courses on multivariate analysis and applied statistics at the upper undergraduate and graduate levels. The book also serves as a valuable reference for both statisticians and researchers across a wide variety of disciplines **High-Dimensional Covariance Estimation** Mohsen Pourahmadi, 2013-05-28 Methods for estimating sparse and large covariance matrices Covariance and correlation matrices play fundamental roles in every aspect of the analysis of multivariate data collected from a variety of fields including business and economics health care engineering and environmental and physical sciences High Dimensional Covariance Estimation provides accessible and comprehensive coverage of the classical and modern approaches for estimating covariance matrices as well as their applications to the rapidly developing areas lying at the intersection of statistics and machine learning Recently the classical sample covariance methodologies have been modified and improved upon to meet the needs of statisticians and researchers dealing with large correlated datasets High Dimensional Covariance Estimation focuses on the methodologies based on shrinkage thresholding and penalized likelihood with applications to Gaussian graphical models prediction and mean variance portfolio management The book relies heavily on regression based ideas and interpretations to connect and unify many existing methods and algorithms for the task High Dimensional Covariance Estimation features chapters on Data Sparsity and Regularization Regularizing the Eigenstructure Banding Tapering and Thresholding Covariance Matrices Sparse Gaussian Graphical Models Multivariate Regression The book is an ideal resource for researchers in statistics mathematics business and economics computer sciences and engineering as well as a useful text or supplement for graduate level courses in multivariate analysis covariance estimation statistical learning and high dimensional data analysis Methods and Applications of Linear Models Ronald R. Hocking, 2013-08-05 Praise for the Second Edition An essential desktop reference book it should definitely be on your bookshelf Technometrics A thoroughly updated book Methods and Applications of Linear Models Regression and the

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McCool, 2012-08-06 Understand and utilize the latest developments in Weibull inferential methods While the Weibull distribution is widely used in science and engineering most engineers do not have the necessary statistical training to implement the methodology effectively Using the Weibull Distribution Reliability Modeling and Inference fills a gap in the current literature on the topic introducing a self contained presentation of the probabilistic basis for the methodology while providing powerful techniques for extracting information from data The author explains the use of the Weibull distribution and its statistical and probabilistic basis providing a wealth of material that is not available in the current literature The book begins by outlining the fundamental probability and statistical concepts that serve as a foundation for subsequent topics of coverage including Optimum burn in age and block replacement warranties and renewal theory Exact inference in Weibull regression Goodness of fit testing and distinguishing the Weibull from the lognormal Inference for the Three Parameter Weibull Throughout the book a wealth of real world examples showcases the discussed topics and each chapter concludes with a set of exercises allowing readers to test their understanding of the presented material In addition a related website features the author's own software for implementing the discussed analyses along with a set of modules written in Mathcad and additional graphical interface software for performing simulations With its numerous hands on examples exercises and software applications Using the Weibull Distribution is an excellent book for courses on quality control and reliability engineering at the upper undergraduate and graduate levels. The book also serves as a valuable reference for engineers scientists and business analysts who gather and interpret data that follows the Weibull distribution Quantitative Methods for Educational Research Timothy Teo, 2014-02-07 As part of their research activities researchers in all areas of education develop measuring instruments design and conduct experiments and surveys and analyze data resulting from these activities Educational research has a strong tradition of employing state of the art statistical and psychometric psychological measurement techniques Commonly referred to as quantitative methods these techniques cover a range of statistical tests and tools Quantitative research is essentially about collecting numerical data to explain a particular phenomenon of interest Over the years many methods and models have been developed to address the increasingly complex issues that educational researchers seek to address This handbook serves to act as a reference for educational researchers and practitioners who desire to acquire knowledge and skills in quantitative methods for data analysis or to obtain deeper insights from published works Written by experienced researchers and educators each chapter in this handbook covers a methodological topic with attention paid to the theory procedures and the challenges on the use of that particular methodology It is hoped that readers will come away from each chapter with a greater understanding of the methodology being addressed as well as an understanding of the directions for future developments within that methodological area

The Analysis of Covariance and Alternatives Bradley Huitema, 2011-10-24 A complete guide to cutting edge techniques and best practices for applying covariance analysis methods The Second Edition of Analysis of Covariance and Alternatives

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