

Contents

Polish Probabilists	1
Prologue and Logistics – per se	3
Dice Players	5
BOOK ONE THEORY	
Chapter 1: Descriptive Statistics	9
1.1 A Dialogue	9
1.2 Defining the Subject	11
1.3 Descriptive Statistics Dimension One	13
1.3.1 Mean Value – Definition and Significance	13
1.3.2 Variance, and Variability	16
1.3.3 Linear Transformations	19
1.3.4 Z-Score Statistics	25
1.4 Famous and Admired	26
Literature References	35
Chapter 2: Grouped Data. Introduction to General Statistics	37
2.1 Grouping Due to Attributes	38
2.2 Inner Appendix	45
2.3 Grouping of Variables	50
2.4 Direct Method to Derive Averages	53
2.5 Coded Method	56
2.6 Discussing Two Special Cases	58
2.7 Percentiles for the Grouped Data	62
References	64
Chapter 3: Regression vrs. Correlation	67
3.1 Linear Regression – The Idea	67
3.2 Regression Lines	69
3.3 Arithmetical Appendix without Comments	75
3.4 Correlation – Descriptive Statistics	76
3.5 Correlation – Grouped Data	80
3.6 The Great Table of Correlation	80
References	85

Chapter 4: Binomial Distribution	87
4.1 Tracing the Origin	87
Abuthnot	88
Pascal	90
Stifel	93
Bayes	96
4.2 Close Acquaintance	99
4.3 Three Problems of S. Pepys [22], p.400-401	99
4.4 Weldon’s Dice Data	102
4.5 Two Shores – Two Tails	103
4.6 Jacob Bernoulli’ Weak Law of Large Numbers	109
4.7 Following Abraham de Moivre	110
4.8 Beyond the Binomial Distribution	113
4.9 Derivation of the Poisson Distribution	116
4.10 Notes on the Multinomial and Negative Binomial Distributions	121
References	125
Chapter 5: Normal Distribution Binomial Heritage	129
5.1 Normal Statistics, Preliminaries	129
5.2 Four Properties of the Normal Distribution	135
5.3 Making Use of the Statistical Tables of the Normal Distribution	135
5.4 Two Proofs	137
5.5 The Central Limit Theorem – An Intuitive Approach	138
5.6 Distribution of Sample Means	140
5.7 Properties of the Distribution of Sample Means	141
5.8 To Initiate the Monte Carlo Simulation	144
5.9 De Moivre–Laplace Limit Theorems	149
5.10 Remarks on the Binomials Convergence	154
References	157
Les Gross Poissons	159
BOOK TWO EXERCISES	
Unit 1: Descriptive Statistics	165
Problem 1.1 (see: [1], Prob. 4.10, p.59)	165
Problem 1.2 (see: [1], Prob. 2.8, p.23)	165
Problem 1.3 (see [1], Prob. 2.20, p.25)	166
Problem 1.4	168
Problem 1.5 (Follows Prob.4.25 [1])	170
Problem 1.6 (see [1], Prob.2.29)	174
Problem 1.7 (see [1], Prob.2.26)	175
Problem 1.8 (see: [1], Prob.2.23)	176
Problem 1.9 (see [1], Prob.3.9)	177
Short Note	178

Problem 1.10 (see: [1], Prob.3.7).....179

Problem 1.11 (see: [1], Prob.3.21)180

Problem 1.12 (see: [1], Prob.3.13, p.42)180

Problem 1.13 (see [1], 3.28, p.45).....181

Problem 1.14 (see [6], 2.21).....181

Problem 1.15 (see: [1], Prob.3.27)185

References187

Unit 2: Grouped Data.....189

Problem 2.1 (see [1], p.15)189

Problem 2.2 (see [1], p.16)190

Problem 2.3 (see: [1]), p.16).....191

Problem 2.4 (see [2], Prob.5.12) - The Continuous Case192

Problem 2.5 (see [2], Prob.5.10) – The Discrete Case.....194

Problem 2.6 (see: [4], pp.32-33).....196

Problem 2.7199

Problem 2.8 (see [2], Prob.5.21).....205

Problem 2.9 (see [2], Review I, Prob.1.13)206

Problem 2.10 (see [1], p.96).....208

Problem 2.11 (Example of the Final Examination Problem)211

Problem 2.12 (see [1], p.104).....213

Problem 2.13 (Another Example of the Final Examination Problem)213

References215

Unit 3: Regression vs. Correlation217

Problem 3.1 (see [3])217

Problem 3.2221

Problem 3.3 [6].....223

Problem 3.4226

Problem 3.5226

Problem 3.6226

Problem 3.7227

Problem 3.8228

Problem 3.9231

Problem 3.10235

Problem.3.11 (see [4], Problem.16.11)237

Problem 3.12238

Problem Extra One241

References242

Unit 4: Binomial Distribution245

Problem 4.1 (see [12], Problem 3.1, p.256, p.453).....245

Problem 4.2 (see [12], Problem 2.12, p.251).....248

Problem 4.3249

Problem 4.4252

Problem 4.5	252
Problem 4.6	253
Problem 4.7 (see: [13], p.125)	256
Problem 4.8	259
Problem 4.9	261
Problem 4.10 (see [2], Problem 9.15, p.178)	262
Problem 4.11 (see [13], p.128)	263
Problem 4.12 (see [5], p.165, p.63)	264
Problem 4.13 (Source: Internet)	265
Problem 4.14	266
Problem 4.15 (see [14])	268
Problem 4.16 (see [19])	270
Problem 4.17	272
References	273
Unit 5: Normal Distribution. Binomial Heritage	275
Problem 5.1 (see [5], Problem 7.16, p.129)	276
Problem 5.2 (see [5], Problem 7.20)	276
Problem 5.3 (see 7.22 in [5], Modified)	279
Problem 5.4 ([1], 7.28 – No Answer)	280
Problem 5.5 ([1], 7.27 – Answers Enclosed)	281
Problem 5.6 ([1], 7.29, with a Single Answer; Modified)	282
Problem 5.7 (Following Problem 4.5)	283
Problem 5.8 (Following Problem 4.7)	285
Problem 5.9 (Following Problem 4.8)	285
Problem 5.10 (Following Problem 4.10)	286
Problem 5.11 (see [5], Problem 7.25)	286
Problem 5.12 (Weinberg [1] 10.5 p. 196)	288
Problem 5.13 Weinberg [1], 10.7, p.196)	289
Problem 5.14 (Weinberg [1], 10.9, s.196)	291
Problem 5.15 (Weinberg [1], 10.13, p.197)	293
Problem 5.16 (Weinberg [1], 10.15, p.197)	295
Problem 5.17 (Weinberg [1] 10.23, p.198)	297
Problem 5.18 (Weinberg [1], 8.8, p.157, No Answers)	298
Problem 5.19 (Weinberg [1], 8.10, p.157 – No Answers)	300
Problem 5.20	301
References	302
Error Function	303
References	305
Index	311