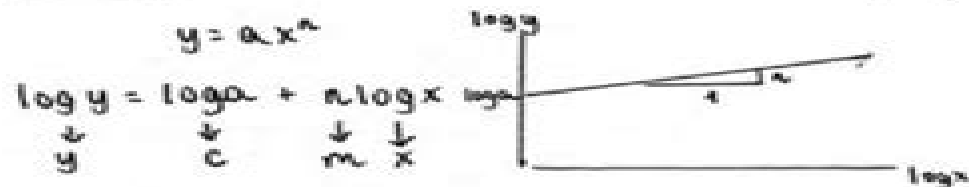


STATISTICS

1) REGRESSION, CORRELATION AND HYPOTHESIS TESTING

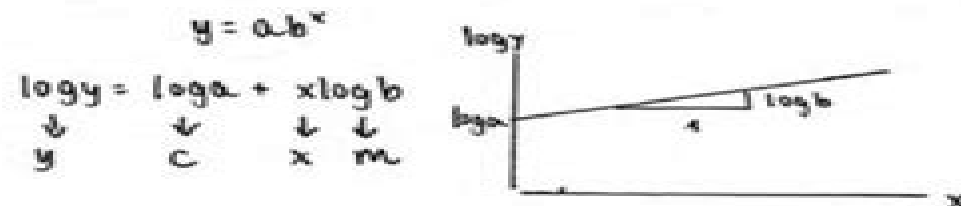
1.1) Exponential models → logarithms and coding used to examine trends in non-linear data.

$y = ax^n$ - power ($a, n \rightarrow$ constant) → polynomial base unknown



graph: $\log y$ against $\log x$, straight line with gradient n and vertical intercept $\log a$.

$y = ab^x$ - exponential ($a, b \rightarrow$ constant) → exponential power unknown (exponent)



graph: $\log y$ against x , straight line with gradient of $\log b$ and vertical intercept $\log a$.

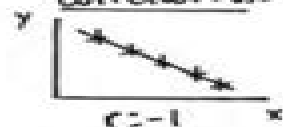
1.2 - measuring correlation

$r = \pm 1 \rightarrow$ straight line

The product moment correlation coefficient describes the linear correlation between two variables. It can take any value between -1 and 1.

→ PMCC measures the type and strength of linear correlation ←

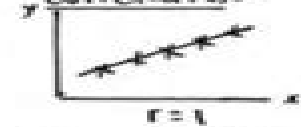
$r = -1$, perfect negative correlation



← closer to 1 or -1; stronger the correlation →



$r = 1$, perfect positive correlation



- $-0.2 < r < 0.2 \Rightarrow$ No significant correlation
- $-0.4 < r < -0.2$ / $0.2 < r < 0.4 \Rightarrow$ weak correlation
- $-0.7 < r < -0.4$ / $0.4 < r < 0.7 \Rightarrow$ moderate correlation
- $x < -0.7$ / $x > 0.7 \Rightarrow$ strong correlation
- close to 1 or -1 \Rightarrow very strong correlation

As [name of x] increases,
[name of y] increases /
decreases on average.

always say on average
unless it is perfect.

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CGP Books, Richard Parsons



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