

Tuesday,
30 October

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weight

$$\begin{bmatrix} 16.02 \\ 16.02 \\ 16.02 \\ \vdots \end{bmatrix}$$

weight

$$\begin{bmatrix} 16.02 \\ 16.02 \\ 16.02 \\ \vdots \end{bmatrix}$$

(measured)
weight

$$\begin{bmatrix} 15.9702 \\ 16.0102 \\ \vdots \end{bmatrix}$$

Bias: a systematic tendency to over/underestimate the weight truth.

DETERMINISTIC

PROBABILISTIC

Random: Haphazard fluctuations

$$\begin{aligned} y_1 &= (\text{true value}) \\ y_2 &= (\text{true value}) \\ y_3 &= (\text{true value}) \\ &\vdots \\ y_n &= (\text{true value}) \end{aligned}$$

$$\begin{aligned} y_1 &= (\text{true value}) + (\text{bias}) + (\text{random error}_1) \\ y_2 &= (\text{true value}) + (\text{bias}) + (\text{random error}_2) \\ y_3 &= (\text{true value}) + (\text{bias}) + (\text{random error}_3) \\ &\vdots \end{aligned}$$

Suppose:

$$\begin{aligned} a &= 16.02 \\ b &= 0 \end{aligned}$$

$$\begin{bmatrix} 15.97 \\ 16.01 \\ \vdots \end{bmatrix}$$

$$\begin{aligned} \therefore 15.97 &= 16 + 0 + (-0.03) \\ 16.01 &= (16 + 0 + (0.01)) \\ &\vdots \end{aligned}$$

$$\begin{bmatrix} y_1 = a + b + e_1 \\ y_2 = a + b + e_2 \\ \vdots \end{bmatrix}$$

IID
mean = 0
sd = σ

$$\bar{y} = a + b + \bar{e}_n$$

↑ sample mean ↑ $e_1 + e_2 + e_3 \dots e_n$

$$15.99 = 16 + 0 + (-0.01)$$

$$\frac{e_1 + e_2 \dots e_n}{n}$$

cancellation of + and - values will give an \bar{e}_n that is highly likely to be closer to 0 than any of the errors e_1 or $e_2 \dots$ or e_n themselves.

$$\text{as } n \uparrow \bar{e}_n \rightarrow 0$$

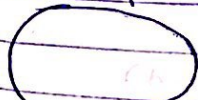
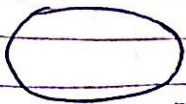
and $\bar{y}_n \rightarrow a + b$

good data: no bias

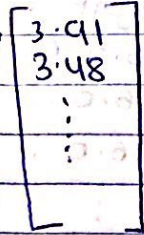
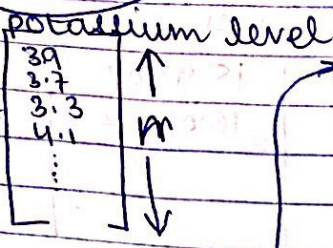
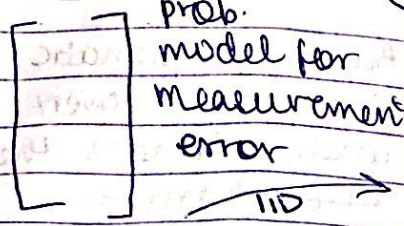
population

sample

imaginary data



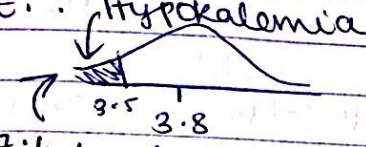
all possible \bar{y} s in this case.



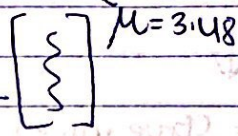
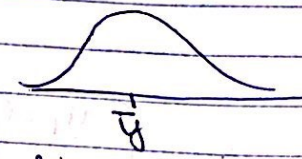
pop mean: $\mu = 3.8$

pop sd: $\sigma = 0.2$

pop. hist.:



$P(\text{miscera})$



$7.1 \cdot 1. \leftarrow P(\text{misclassification with } n=1)$
 \uparrow too high

$P(\text{misclassifications with } n=1) = P(\bar{y} < 3.5)$

to estimate $P(\bar{y} < 3.5)$ we have to imagine getting lots of \bar{y} s

long run mean? $E_{\text{IID}}(\bar{y}) = 3.8$
long run SP?
long run histogram:

total