

$ax_i + b$ 의 평균과 분산
(Mean and Variance of $ax_i + b$)

Mean and Variance of $ax_i + b$

▶ Start

Mean and Variance of $ax_i + b$

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| x_i | f_i | $x_i f_i$ |
|----------|----------|-----------|
| x_1 | f_1 | $x_1 f_1$ |
| \vdots | \vdots | \vdots |
| x_n | f_n | $x_n f_n$ |

Mean and Variance of $ax_i + b$

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$$f_1 + f_2 + f_3 + \cdots + f_n$$

Mean and Variance of $ax_i + b$

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$$f_1 + f_2 + f_3 + \cdots + f_n = \sum_{i=1}^n f_i$$

Mean and Variance of $ax_i + b$

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$$f_1 + f_2 + f_3 + \cdots + f_n = \sum_{i=1}^n f_i = N$$

Mean and Variance of $ax_i + b$

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$$f_1 + f_2 + f_3 + \cdots + f_n = \sum_{i=1}^n f_i = N$$

- Mean m' of $ax_i + b$

Mean and Variance of $ax_i + b$

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- Mean m' of $ax_i + b$

m'

Mean and Variance of $ax_i + b$

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$$f_1 + f_2 + f_3 + \cdots + f_n = \sum_{i=1}^n f_i = N$$

- Mean m' of $ax_i + b$

$$m' = \frac{\sum_{i=1}^n (ax_i + b)f_i}{\sum_{i=1}^n f_i}$$

Mean and Variance of $ax_i + b$

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$$f_1 + f_2 + f_3 + \cdots + f_n = \sum_{i=1}^n f_i = N$$

- Mean m' of $ax_i + b$

$$m' = \frac{\sum_{i=1}^n (ax_i + b)f_i}{\sum_{i=1}^n f_i} = \frac{a \sum_{i=1}^n x_i f_i + b \sum_{i=1}^n f_i}{\sum_{i=1}^n f_i}$$

Mean and Variance of $ax_i + b$

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Mean and Variance of $ax_i + b$

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Mean and Variance of $ax_i + b$

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- Variance σ'^2 of $ax_i + b$

Mean and Variance of $ax_i + b$

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- Variance σ'^2 of $ax_i + b$

$$\sigma'^2$$

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- Variance σ'^2 of $ax_i + b$

$$\sigma'^2 = \frac{\sum_{i=1}^n \{(ax_i + b) - (am + b)\}^2 f_i}{\sum_{i=1}^n f_i}$$

Mean and Variance of $ax_i + b$

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- Variance σ'^2 of $ax_i + b$

$$\sigma'^2 = \frac{\sum_{i=1}^n \{(ax_i + b) - (am + b)\}^2 f_i}{\sum_{i=1}^n f_i} = a^2$$

Mean and Variance of $ax_i + b$

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- Variance σ'^2 of $ax_i + b$

$$\sigma'^2 = \frac{\sum_{i=1}^n \{(ax_i + b) - (am + b)\}^2 f_i}{\sum_{i=1}^n f_i} = a^2 \times \frac{\sum_{i=1}^n (x_i - m)^2 f_i}{\sum_{i=1}^n f_i}$$

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$$\sigma'^2 = \frac{\sum_{i=1}^n \{(ax_i + b) - (am + b)\}^2 f_i}{\sum_{i=1}^n f_i} = a^2 \times \frac{\sum_{i=1}^n (x_i - m)^2 f_i}{\sum_{i=1}^n f_i} = a^2 \sigma^2$$

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- Variance σ'^2 of $ax_i + b$

$$\sigma'^2 = \frac{\sum_{i=1}^n \{(ax_i + b) - (am + b)\}^2 f_i}{\sum_{i=1}^n f_i} = a^2 \times \frac{\sum_{i=1}^n (x_i - m)^2 f_i}{\sum_{i=1}^n f_i} = a^2 \sigma^2$$

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END