

Re: Do you want it?

Source: <http://sci.tech--archive.net/Archive/sci.stat.math/2006-08/msg00657.html>

- *From:* "Reef Fish" <large_nassua_grouper@xxxxxxxxxx>
 - *Date:* 17 Aug 2006 07:54:28 -0700
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Greg Heath wrote:

Reef Fish wrote:

I think Greg's attention span is good only for a few lines. So, I'll snip all except those few line:

I think the emphasis in a "sample variance" is that it is obtained from a SAMPLE of data values. The criterion of estimation does not alter the fact that they are all called "sample variance", as a short for of "sample estimate of the population sigma under criterion #".

What modifications to above discussion result when the population mean, M, is known and the unbiased estimate for the covariance matrix is

$$S = \text{Sum}(X_i - M)(X_i - M)' / N ?$$

Hope this helps.

You should snip that line from your sig file. What you post seldom helps anyone. In this case, you're asking a question that is already answered.

You S came from a SAMPLE didn't it? So, what's the relevance of the unbiased estimate of the covariance in your question?

Greg