

Re: Do you want it?

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- *From:* "Greg Heath" <heath@xxxxxxxxxxxxxxxxxxxx>
 - *Date:* 17 Aug 2006 18:49:23 -0700
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Reef Fish wrote:

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.

That's debatable.

In this case, you're asking a question that is already answered.

Re: Do you want it?

I inferred that it had been answered. However, I can't find where it had been directly asked. Therefore I made it a point to get a direct answer to a direct question. In particular,

"Does any part of the sample variance discussion change when the population mean is used instead of the sample mean?"

Simple direct question asked.

Simple direct answer expected, i.e., either "No" or "Yes, because ...".

You S came from a SAMPLE didn't it?

Of course. However, that's not the point.

So, what's the relevance of the unbiased estimate of the covariance in your question?

An equation with M instead of Xbar for clarification.

Hope this helps.

Greg

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