

A NEW publication: "Finnish Statistics for Dummies".

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- *From:* "Reef Fish" <Large_Nassau_GrOuper@xxxxxxxxx>
 - *Date:* 27 Sep 2006 10:56:29 -0700
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Anon. wrote: (18 mintes after RF's post):

Reef Fish wrote:

Anon. wrote (only 4 minutes after RF's post):

Reef Fish wrote:

Anon. wrote: (5 minutes after RF's post):

Reef Fish wrote:

<snip>

Yes, you're right. They're not. That's why the intercept still exists even though it has a point estimate of zero.

Anon O'Hara forgot to mention — ALWAYS, regardless of what the data is — that intercept will ALWAYS be zero.

That is a correct fact. But I can't find no appropriate place to put it other than in a new book "Finnish Statistics for Dummies" since I had already a version "Portuguese Statistics for Dummies".

In Finnish Statistics, if you know there is something nonexistent in a model (because its estimate will ALWAYS be ZERO no matter what the data is), you can call that a "parameter" that is known to be always zero.

Thus, if the TRUE model is $Y = b X + e$

You can parametrize it as

$$Y^* = a_0 + a_1 X + \dots + a_p X^p + bX + e$$

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even though you know a priori that a_0, a_1, \dots, a_p will ALL be identically zero so that the estimated model will be the same as $Y + 0 + 0 + \dots + 0 + b^X$,

This result cannot be found even in the Portuguese Statistics book. The more advanced topics will be how you can estimate the standard errors of these KNOWN zeros, from data on X.

But that may have to wait till the next chapter.

If there is no intercept parameter to estimate, and you decided to put a zero there doesn't mean that it has been estimated.

Indeed...

but it will have a standard error about it, because it's still being estimated.

... that is what I wrote.

--

Bob O'Hara

And thus Bob O'Hara has succeeded in inaugurating the First Edition of "Finnish Statistics for Dummies" with the same philosophy and practice as "Portuguese Statistics for Dummies" whose existence was credited to Luis A. Afonso.

In ALL posts whose subjects contain

"Finnish Statistics" or "Finnish Statistics for Dummies"

The GENERAL purpose is to MINIMIZE the propagation of statistical noise and pollution by recognition SUBJECTS to be always identification by these characteristics.

the content MUST satisfy these criteria:

1. It contains Statistical NONSENSE or NOISE created by Anon Bob O'Hara, the research associate in biology in the Department of Math and Statistics in the University of

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Helsinki, in Finland.

2. The content of the posts may or may not contain verbatim reproduction of the NONSENSE or NOISE -- for the purpose of pollution control, but the contents are intended to be SATIRICAL on the misuse of Statistics.

-- Reef Fish Bob.

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