Description of Mathematical Statistics and Probability Distributions

Hutkemri Zulnaidi*

Department of Mathematics and Science Education, University of Malaya, Kuala Lumpur, Malaysia

Perspective

*For Correspondence: Hutkemri Zulnaidi, Department of Mathematics and Science Education, University of Malaya, Kuala Lumpur, Malaysia
E-mail: zulnaidihutkm@rum.ac.my

DESCRIPTION

Mathematical statistics

Mathematical statistics, as opposed to statistical data collection techniques, is the application of probability theory, a part of mathematics, to statistics. Mathematical analysis, linear algebra, stochastic analysis, differential equations, and measure theory are some of the approaches employed in this.

Statistical data collection is involved with the planning of investigations, particularly the design of randomized experiments and the preparation of random sample surveys. The initial data analysis frequently follows the research protocol established prior to the start of the investigation. A study's data can also be evaluated to generate secondary hypotheses based on the primary findings, or to recommend additional investigations. The methods from data analysis are used in a secondary examination of data from a planned research, and the process called mathematical statistic.

Probability distributions

A probability distribution is a function that assigns a probability to each measurable subset of a random experiment's, surveys, or statistical inference procedure's potential outcomes. Experiments with non-numerical sample spaces, where the distribution would be a categorical distribution; experiments with discrete random variables, where the distribution can be specified by a probability mass function; and experiments with continuous random variables, where the distribution can be specified by a probability density function are all examples. Experiments involving stochastic systems in continuous time, for example, may need the use of broader probability measurements.

Statistical inference

The process of generating inferences from data that is prone to random fluctuation, such as observational mistakes or sample variance, is known as statistical inference. The system should yield appropriate answers when applied to well-defined scenarios and be broad enough to be applied across a range of situations, according to the initial criteria of such a system of processes for inference and induction. Inferential statistics are used to test hypotheses and develop estimates using sample data. Inferential statistics, unlike descriptive statistics, make predictions about the wider population that the sample represents.

Statistical inference can provide a solution to the question "what should be done next?" This might be a choice to conduct further experiments or surveys, or to draw a conclusion before implementing a corporate or government policy. Statistical inference, for the most part, makes claims about populations based on data obtained from the population of interest by some sort of random sampling.

Regression

Regression analysis is a statistical method for determining the connections between variables in statistics. When the focus is on the link between a dependent variable and one or more independent variables, it encompasses a variety of methods for modeling and evaluating multiple variables. Regression analysis, in further detail, explains how the usual value of the dependent variable (or 'criterion variable') varies when one of the independent variables is changed while the other independent variables remain constant.

Nonparametric statistics

Values generated from data that aren't based on parameterized families of probability distributions are known as nonparametric statistics. Both descriptive and inferential statistics are included. The mean, variance, and other standard parameters are used. Nonparametric statistics, unlike parametric statistics, do not make any assumptions regarding the probability distributions of the variables under consideration.

Statistics, mathematics, and mathematical statistics

Mathematical statistics is a subset of the statistical field. Statistical theorists use mathematics to examine and enhance statistical techniques, and statistical research frequently involves mathematical issues. Probability and decision theory are used in statistical theory.