

M Statistics.

* Mean deviation, $\delta = \frac{1}{n} \sum_{i=1}^n |x_i - \bar{x}|$

* Standard deviation, $\sigma = \sqrt{\frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2}$.

* Variance, $\sigma^2 = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^2$.

* Imp. relation - $(\bar{x})^2 + (\sigma)^2 = \frac{\sum x_i^2}{N}$.

* Change of origin & scale.

<u>Observations.</u>	<u>Mean</u>	<u>Median</u>	<u>Mode</u>	<u>δ</u>	<u>σ</u>	<u>σ^2</u>
x_1, x_2, \dots, x_n	\bar{x}	x_H	x_m	δ	σ	σ^2
x_1+b, \dots, x_n+b	$\bar{x}+b$	x_H+b	x_m+b	δ	σ	σ^2
ax_1, \dots, ax_n	$a\bar{x}$	ax_H	ax_m	$ a \delta$	$ a \sigma$	$a^2\sigma^2$
ax_1+b, \dots, ax_n+b	$a\bar{x}+b$	ax_H+b	ax_m+b	$ a \delta$	$ a \sigma$	$a^2\sigma^2$