

# Math 362: Mathematical Statistics II

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Last updated on April 13, 2021

2021 Spring

# Chapter 10. Goodness-of-fit Tests

§ 10.1 Introduction

§ 10.2 The Multinomial Distribution

§ 10.3 Goodness-of-Fit Tests: All Parameters Known

§ 10.4 Goodness-of-Fit Tests: Parameters Unknown

§ 10.5 Contingency Tables

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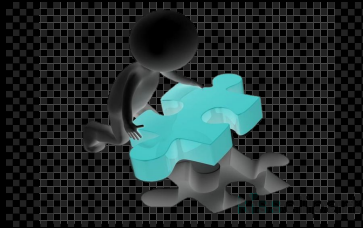
Statistics is the grammar of science.

(Karl Pearson)

izquotes.com

1. Karl Pearson, 1857 – 1936.
2. English mathematician and biostatistician.
3. He has been credited with establishing the discipline of mathematical statistics
4. Method of moments; p-Value; Chi-square test; Foundations of statistical hypothesis testing theory; principle component analysis ...

Pearson's chi-squared test  
in one shot



$$\chi^2 = \sum \frac{(\text{Observed} - \text{Expected})^2}{\text{Expected}} \sim \text{Chi Square of } df$$

$df$  = numer of classes – number of estimated parameters – 1

All expected  $\geq 5$