



# Mathematical basis

- Statistical simulation driven by random number generator:  $0 < \xi < 1$ , with a uniform distribution.
- These random numbers are translated (using methods learned in NE582) into physical “decisions” that nature makes while a particle is moving around
- “Score-keeping” is done on items of interest (to the analyst) using the simple statistical formula:

$$\bar{x} \approx \hat{x} = \frac{\sum_{n=1}^N x_n}{N}$$

$$\sigma^2(\hat{x}) \approx \frac{\sum_{n=1}^N (x_n - \hat{x})^2}{N(N-1)}$$

# Mathematical Basis Of Statistics

**Mark Steyvers**



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