

[OT][Long][You All Know Everything Dept] Recommendations for Stat book?

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This OT post falls in the "Lispniks Know Everything Department". The last time I mentioned that I got a nice borscht recipe. Now someone is looking for a good stat book, and reported no luck with NGs specific to that. Here is a doozy of a spec:

"I am looking for a statistics and probability textbook that would be small in size, but pithy in explanation.

I below list a few books that I have looked at and the deficiencies that I found with them:

Example 1)

"Introduction to Probability and Statistics", Mendenhall, Beaver, Beaver, 10th edition:

http://www.amazon.com/exec/obidos/tg/detail/-/0534357784/qid=1086880204/sr=1-3/ref=sr_1_3/002-3751143-084

I found it to be too light in terms of content. For example, it defined in 2nd chapter what population variance and sample variance is, and that in case of one you divide by n and in case of the other by $n-1$. Later in the text, and I quote:

"You may wonder why you need to divide by $(n-1)$ rather than n when computing sample variance ... turns out that the sample variance s^2 with $(n-1)$ in the denominator provides better estimates of $(\sigma)^2$ than would an estimator calculated with n in the denominator"

And that's it. As a mathematically curious person with college calculus experience, I find that to be extremely intellectually unsatisfying. I COULD google for the missing information, but having it all in one source would be heavenly. Having thumbed through the rest of the book, I observed

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that pretty much nothing is formally proven or explained. The book comes in at 750+ pages and is physically a clunker, which is unjustifiable for the amount of information it omits. There is an inordinate amount of time spent on how to use the included Minitab, with screenshots and all. I need a textbook, not a software manual.

Example 2)

"Probability and Statistics for Engineering and the Sciences" by Jay L. Devore 5th edition

<http://www.amazon.com/exec/obidos/tg/detail/-/0534372813/002-3751143-0849664?v=glance>

Here is an example of the sort of content that I am looking for. Everything is formally derived, using univariate calculus when necessary.

Problems:

the book is extremely slow reading, but not due to the included proofs. In the introduction, the author mentions how he spent an inordinate amount of time researching "real-life examples" because he found that students are more interested and motivated to learn the subject if they are presented with something other than "artificial examples with little variation". I would rather he had omitted all of that, and made the text a faster read. And the size/weight of the book is once again an issue just like the size of the book in example 1.

Most of the learning that I will be doing of this is during my hour-long commute on the New York City subway, standing with a laptop and a few other books in my backpack. Something physically small and light would be really nice to have."

Me, I think the guy should stick to Harry Potter on the subway, but if anyone can think of a suitable title I will relay it back.

kenny

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Home? <http://tilton-technology.com>

Cells? <http://www.common-lisp.net/project/cells/>

Cello? <http://www.common-lisp.net/project/cello/>

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