Chi Squared Distribution and Degree of Freedom

Definition: In probability theory and statistics, the chi–squared distribution with degrees of freedom is the distribution of a sum of the squares of independent standard normal random variables.

USES OF CHI SQUARED DISTRIBUTION

It is also used to test the goodness of fit of a distribution of data, whether data series are independent, and for estimating confidences surrounding variance and standard deviation for a random variable from a normal distribution.

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