

Standard Deviation

- *Also known as Root mean square deviation, or mean error or mean square error*
- *Introduced by Karl Pearson*
- *Represented by sigma 'σ'*
- *It is defined as the positive square root of arithmetic mean of the squares of the deviation of the given variables (observation) from their arithmetic mean.*

$$S.D = \sqrt{\frac{\sum f(x - \bar{x})^2}{N}}$$

Where -

f = frequency

$\bar{x}$ = Mean

N = Total number

Calculation of Standard deviation

1) Direct method: Actual mean method :-

For Discrete series-

Formula

$$S.D = \sqrt{\frac{\sum f(X - \bar{x})^2}{N}}$$

Process of calculation-

- i. Steps- Mean is calculated.
- ii. Deviations of various values (items) from the mean $(X - \bar{x})$ are calculated.
- iii. Deviations are squared $(X - \bar{x})^2$
- iv. Squared Deviations are multiplied with respective frequencies 'f' and then all the products are added $\sum f(X - \bar{x})^2$
- v. The obtained value is then divided by total number of items 'N' or $\sum f$ and square rooted.
- vi. Formula is applied.

For Continuous series 'X' is replaced with midX or 'm'

$$S.D = \sqrt{\frac{\sum f(\text{mid}X - \bar{x})^2}{N}}$$

2. Assumed mean method

A) For Discrete series

Steps-

- i. Any of the values in data is assumed as assumed mean 'A'*
- ii. Deviations 'd' of various values (items) from the assumed mean [d = (X - A)] are calculated.*
- iii. Deviations are squared (X - A)² or d²*
- iv. Squared Deviations 'd²' are multiplied with respective frequencies 'f' and then all the products are added $\sum f d^2$*
- v. The obtained value is then divided by total number of items 'N' or $\sum f$ and square rooted.*
- vi. Formula is applied.*

$$S.D = \sqrt{\frac{\sum fd^2}{N} + \left[\frac{\sum fd}{N}\right]^2}$$

B) For Continuous series (step deviation method)

$$S.D = C \sqrt{\frac{\sum fD^2}{N} + \left[\frac{\sum fD}{N}\right]^2}$$

Where –

$$D = \frac{m - A}{C}$$

m = midX or mid value of the class

f = frequency

C = class interval or common factor

A = assumed mean

Calculation of S.D.,

Steps-

- i. Mid value 'm' of each class is calculated*

ii. Any one of the mid value in data is assumed as assumed mean 'A'

iii. Deviations 'd' of various mid values (m) from the assumed mean $[d = (m - A)]$ are calculated.

iv. These deviations 'd' are then divided by class interval 'C'

$$d = (m - A)$$

$$D = \frac{d}{C} = \frac{m - A}{C}$$

v. All 'D's are squared ie for all classes D^2 are calculated.

vi. Squared 'D' ie ' D^2 ' are multiplied with respective frequencies 'f' and then all the products are added $\sum f D^2$

vii. The obtained value is then divided by total number of items 'N' or $\sum f$

viii. Formula applied. -

$$S.D = C \sqrt{\frac{\sum f D^2}{N} + \left[\frac{\sum f D}{N} \right]^2}$$

Merits of Standard Deviation

- i. It is widely used measures of dispersion*
- ii. It is clearly defined*
- iii. It is based on all the observations.*
- iv. . Further algebraic treatment may be done.*
- v. Sampling fluctuations are minimum.*
- vi. Squaring the deviations make all of them positive.*
- vii. .It provides the unit of measurement for the normal distribution.*

Demerits

- 1. It is not easy to understand and it is difficult to calculate.*
- 2. It is affected by the value of every item in the series*
- 3. Therefore fluctuation in any single item may affect the result*

Uses

It is the best measure of dispersion. It is widely used in statistics, sampling theory and biology.

Assignments

Calculate SD from given data

Size of item 'x'	6	7	8	9	10	11	12
Frequency	3	6	9	13	8	5	4

Ans – 1.6

Class	0-10	10-20	20-30	30-40	40-50	50-60	60-70	70-80
Frequency	5	10	20	40	30	20	10	4

Ans – 15.676