

## Glossary

**1. Estimator**

An approximate calculation or judgement; roughly calculate or judge the value.

**2. Properties**

A Characteristic of something; things belong to someone or something.

**3. Relative efficiency**

It is a measure of time, cost and effort.

**4. Unbiasedness**

It means impartial; there is no upward or downward bias; without bias or prejudice.

**5. Consistency**

Acting or done in the same way over time, especially so as to be fair or accurate.

**6. Asymptotical**

It means not to meet or not falling together.

**7. Sufficiency**

Condition or quality of being sufficient; an adequate amount.

**8. Parameter**

A measurable or quantifiable characteristic of a system; a quantity which is fixed for the case in question but may vary in other cases.

**9. Variance**

The fact or quality of being different or inconsistent; a discrepancy between two statements.

**10. Summation**

Action of summing up; a sum total.

**11. Sigma**

The summation operator; it is used to add all parts, in sequence, to give a total made up of every number in the sequence.

**12. Chi-square**

Chi-squared distribution with  $k$  degrees of freedom is the distribution of a sum of the squares of  $k$  independent standard normal random variables.

**13. Degree**

The amount, level, or extent to which something happens or present.

**14. Probability**

The extent to which something is probable.

**15. Expected value**

The expected value of a random variable is the weighted average of all possible values that this random variable can take on.