

## The Sample Linear Correlation Coefficient

$r_{XY}$  (or just  $r$  for short) is the **sample linear correlation coefficient**.

$r_{XY}$  measures the **strength** and **direction** of **linear association** between two quantitative variables  $X$  and  $Y$ .

$$r_{XY} = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y}) / (n - 1)}{s_X s_Y},$$

where  $n$  is number of pairs of observations,  $\bar{X}$  is the sample average of the  $X$  data,  $\bar{Y}$  is the sample average of the  $Y$  data,  $s_X$  is the sample standard deviation of the  $X$  data, and  $s_Y$  is the sample standard deviation of the  $Y$  data.

For example, consider 11 families randomly selected from the population of families with one brother and one sister, both full grown. Let  $X_i$  denote the height (in inches) of the brother in the  $i$ th family. Let  $Y_i$  denote the height (in inches) of the sister in the  $i$ th family.

$i$	$X_i$	$Y_i$	$X_i - \bar{X}$	$Y_i - \bar{Y}$	$(X_i - \bar{X})(Y_i - \bar{Y})$	$(X_i - \bar{X})^2$	$(Y_i - \bar{Y})^2$
1	71	69	2	5	10	4	25
2	68	64	-1	0	0	1	0
3	66	65	-3	1	-3	9	1
4	67	63	-2	-1	2	4	1
5	70	65	1	1	1	1	1
6	71	62	2	-2	-4	4	4
7	70	65	1	1	1	1	1
8	73	64	4	0	0	16	0
9	72	66	3	2	6	9	4
10	65	59	-4	-5	20	16	25
11	66	62	-3	-2	6	9	4
	759	704	0	0	39	74	66

$$\bar{X} = 759/11 = 69 \quad \bar{Y} = 704/11 = 64 \quad S_X = \sqrt{\frac{74}{11-1}} \quad S_Y = \sqrt{\frac{66}{11-1}}$$

$$r_{XY} = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y}) / (n - 1)}{s_X s_Y} = \frac{3.9}{\sqrt{(7.4)(6.6)}} \approx 0.558$$

$r_{XY}$  is dimensionless and is always between -1 and 1.

$r_{XY} = 1$  if and only if all data points fall perfectly on a line with positive slope.

$r_{XY} = -1$  if and only if all data points fall perfectly on a line with negative slope.

$r_{XY} = 0$  means there is no *linear* association between  $X$  and  $Y$ .

Write the letter for each pair of variables on the number line to indicate the value of  $r_{XY}$  that you would expect to see.

Pair	$X$	$Y$
A	Stalk Diameter of Corn Plant	Weight of Corn Plant
B	Person's Age	Person's Year of Birth
C	Daily Dow Jones Industrial Average	Daily Rainfall in Seattle
D	# of Ultrasounds During Pregnancy	Birth Weight of Baby
E	U.S. Monthly Ice Cream Cone Sales	Drowning per Month in U.S.
F	Age of Wife	Age of Husband

