Subject: Re: Histogram
Posted by James Kuyper on Tue, 28 Jun 2005 18:29:22 GMT
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James wrote:

> Hi guys!

>

- > I have a question regarding histograms in general. Is there a "right"
- > criteria (e.g. strict matmematical rule, etc..) of chosing the bin size ?
- > I'm playing with some data and obviously the histogram looks differently
- > with different bin sizes. Any help and references would be extremely
- > helpful!

About 3 decades ago I read an argument, based upon the binomial distribution, that the maximum number of bins you should use was 1 more than the logarithm base 2 of the number of data points you're analyzing, rounded upward. Sorry - I can't give you a reference. I've no idea how reasonable that argument is in general.

My impression, trying to use this criteria over many years, is that it works best for data with a distribution that has a wide dynamic range, like the binomial distribution. For data that is more nearly uniform in distribution, a larger number of bins seems to give better results. I've never seen it give more bins than I thought was justified, but it often gives fewer.