Basic Statistics Formulas

Population Measures

Mean
$$\mu = \frac{1}{n} \sum x_i$$
 (1)

Variance
$$\sigma^2 = \frac{1}{n} \sum (x_i - \overline{x})^2$$
 (2)

Standard Deviation
$$\sigma = \sqrt{\frac{1}{\pi} \sum (x_i - \overline{x})^2}$$
 (X

Sampling

Sample mean
$$\overline{x} = \frac{1}{n} \sum x_i$$
 (4)

Sample variance
$$s_x^2 = \frac{1}{n-1} \sum_i (x_i - Y)^2$$
 (5)

Std. Deviation
$$s_x = \sqrt{\frac{1}{n-1}\sum_i (x_i - \overline{x})^2}$$
 (6)

$$z$$
-score $z = \frac{x - \mu}{z}$ (7)

Correlation r =

$$\frac{1}{n-1}\sum_{i=1}^{n} \left(\frac{(p_i - \overline{p})}{s_p}\right) \left(\frac{(p_i - \overline{p})}{s_p}\right) \quad (8)$$

Linear Regression

Line
$$\hat{y} = a + bx$$
 (9)

$$b = r\frac{a_y}{a_z}, a = \overline{y} - bT \qquad (10)$$

$$s = \sqrt{\frac{1}{n-2}\sum_{i=1}^{n}(y_i - \hat{y})^2}$$
 (11)

$$SE_k = \frac{s}{\sqrt{\sum_{i=1}^{n} (s_i - \overline{x})^2}}$$
 (12)

To test
$$H_b: b = 0$$
, use $t = \frac{b}{SE}$ (13)

$$CI = b \pm t^* SE_b$$
 (14)

Probability

$$P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$$
 (15)

$$P(\text{not } A) = 1 - P(A)$$
 (16)

$$P(A \text{ and } B) = P(A)P(B) \text{ (independent)}$$
 (17)

$$P(B|A) = P(A \text{ and } B)/P(A)$$
(18)

$$0! = 1; n! = 1 \times 2 \times 3 \cdots \times (n-1) \times n$$
 (19)

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$
(20)

Binomial Distribution:

$$P(X = k) = \binom{n}{k} p^{k} (1 - p)^{n-k}$$
 (21)

$$\mu = np$$
, $\sigma = \sqrt{np(1-p)}$ (22)

One-Sample z-statistic

To test
$$H_0: \mu = \mu_0 \text{ use:} = \frac{T - \mu_0}{\sigma f / \sqrt{n}}$$
 (23)

Confidence Interval for
$$\mu = 2 \pm z^* \frac{\sigma}{\sqrt{2}}$$
 (24)

Margin of Error
$$ME = z^* \frac{d}{\sqrt{n}}$$
 (25)

Minimum sample size
$$n \ge \left[\frac{z^*\sigma}{ME}\right]^2$$
 (26)

One-Sample t-statistic

$$SEM = \frac{s_x}{\sqrt{n}}, t = \frac{\overline{x} - \mu}{s_x/\sqrt{n}}$$
 (27)

Confidence Interval =
$$2 \pm t^* \frac{s_g}{\sqrt{n}}$$
 (28)

Two-Sample t-statistic

$$t = \frac{y_1 - y_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$
(28)

Conf. Interval =
$$(Y_1 - Y_2) \pm t^* \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$$
 (30)

Sample Proportions

$$\mu_{p} = p, \ \sigma_{p} = \sqrt{\frac{p(1-p)}{n}}$$
 (31)

Conf. Int. =
$$\hat{p} \pm z^*(SE)$$
 (32)

$$SE = \sqrt{\frac{p(1-p)}{n}}$$
(33)

sample size
$$n > \left[\frac{t^*}{ME}\right]^2 p^*(1-p^*)$$
 (34)

To test
$$H_0: p = p_0$$
, use $z = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1 - p_0)}{n}}}$ (35)

Two-Sample Proportions

$$SE = \sqrt{\frac{\hat{p}_2(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}$$
 (36)

$$CI = (\hat{p}_1 - \hat{p}_2) \pm z^*(SE)$$
 (37)

To test
$$H_0$$
: $p_1 = p_2$, use (38)

$$z = \frac{\rho_1 - \rho_2}{\sqrt{\rho(1 - \rho)\left(\frac{1}{n_1} + \frac{1}{n_2}\right)}}$$
(39)

$$\hat{p} = \frac{X_1 + X_2}{n_1 + n_2}, X_1 = \text{successes}$$
 (46)

Chi-Square Statistic

$$\chi^{2} = \sum_{i=1}^{n} \frac{(o_{i} - e_{i})^{2}}{e_{i}}$$
(41)

 $a_i = \text{observed}, e_i = \text{expected}$

Central Limit Theorem

$$s_T \rightarrow \frac{\sigma}{\sqrt{n}}$$
 as $n \rightarrow \infty$ (42)

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