

Basic Statistics Formulas

Population Measures

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

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

$$\text{Standard Deviation } \sigma = \sqrt{\frac{1}{n} \sum (x_i - \bar{x})^2} \quad (3)$$

Sampling

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

$$\text{Sample variance } s^2 = \frac{1}{n-1} \sum (x_i - \bar{x})^2 \quad (5)$$

$$\text{Std. Deviation } s = \sqrt{\frac{1}{n-1} \sum (x_i - \bar{x})^2} \quad (6)$$

$$z\text{-score } z = \frac{\bar{x} - \mu}{\sigma} \quad (7)$$

Correlation $r =$

$$\frac{1}{n-1} \sum_{i=1}^n \left(\frac{(x_i - \bar{x})}{s_x} \right) \left(\frac{(y_i - \bar{y})}{s_y} \right) \quad (8)$$

Linear Regression

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

$$b = r \frac{s_y}{s_x}, a = \bar{y} - b\bar{x} \quad (10)$$

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

$$SE_b = \frac{s}{\sqrt{\sum_{i=1}^n (x_i - \bar{x})^2}} \quad (12)$$

$$\text{To test } H_0: b = 0, \text{ use } t = \frac{b}{SE_b} \quad (13)$$

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

Probability

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

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

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

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

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

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

Binomial Distribution:

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

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

One-Sample z-statistic

$$\text{To test } H_0: \mu = \mu_0 \text{ use } z = \frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}} \quad (23)$$

$$\text{Confidence Interval for } \mu = \bar{x} \pm z^* \frac{\sigma}{\sqrt{n}} \quad (24)$$

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

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

One-Sample t-statistic

$$SEM = \frac{s_y}{\sqrt{n}}, t = \frac{\bar{x} - \mu}{s_y/\sqrt{n}} \quad (27)$$

$$\text{Confidence Interval} = \bar{x} \pm t^* \frac{s_y}{\sqrt{n}} \quad (28)$$

Two-Sample t-statistic

$$t = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}} \quad (29)$$

$$\text{Conf. Interval} = (\bar{x}_1 - \bar{x}_2) \pm t^* \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \quad (30)$$

Sample Proportions

$$s_p = p, s_q = \sqrt{\frac{p(1-p)}{n}} \quad (31)$$

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

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

$$\text{sample size } n \geq \left[\frac{z^*}{ME} \right]^2 p^*(1-p^*) \quad (34)$$

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

Two-Sample Proportions

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

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

$$\text{To test } H_0: p_1 = p_2, \text{ use} \quad (38)$$

$$z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p}) \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}} \quad (39)$$

$$\hat{p} = \frac{X_1 + X_2}{n_1 + n_2}, X_i = \text{successes} \quad (40)$$

Chi-Square Statistic

$$\chi^2 = \sum_{i=1}^n \frac{(o_i - e_i)^2}{e_i} \quad (41)$$

o_i = observed, e_i = expected

Central Limit Theorem

$$\sigma_{\bar{x}} \rightarrow \frac{\sigma}{\sqrt{n}} \text{ as } n \rightarrow \infty \quad (42)$$

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Elementary Statistics Nancy L. Glenn Griesinger, Daniel Vrinceanu, Monica C. Jackson, William C. Howell, 2022-08
Elementary Statistics A Guide to Data Analysis Using R provides students with an introduction to both the field of statistics and R one of the most widely used languages for statistical computing analysis and graphing in a variety of fields including the sciences finance banking health care e commerce and marketing Part I provides an overview of both statistics and R Part II focuses on descriptive statistics and probability In Part III students learn about discrete and continuous probability distributions with chapters addressing probability distributions binominal probability distributions and normal probability distributions Part IV speaks to statistical inference with content covering confidence intervals hypothesis testing chi square tests and F distributions The final part explores additional statistical inference and assumptions including correlation regression and nonparametric statistics Helpful appendices provide students with an index of terminology an index of applications a glossary of symbols and a guide to the most common R commands Elementary Statistics is an ideal resource for introductory courses in undergraduate statistics graduate statistics and data analysis across the disciplines

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