

Statistics formula sheet

Summarising data

Sample mean:

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i.$$

Sample variance:

$$s_x^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})^2 = \frac{1}{n-1} \left(\sum_{i=1}^n x_i^2 - n\bar{x}^2 \right).$$

Sample covariance:

$$g = \frac{1}{n-1} \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y}) = \frac{1}{n-1} \left(\sum_{i=1}^n x_i y_i - n\bar{x}\bar{y} \right).$$

Sample correlation:

$$r = \frac{g}{s_x s_y}.$$

Probability

Addition law:

$$P(A \cup B) = P(A) + P(B) - P(A \cap B).$$

Multiplication law:

$$P(A \cap B) = P(A)P(B|A) = P(B)P(A|B).$$

Partition law: For a partition $B_1, B_2, \dots, B_k$

$$P(A) = \sum_{i=1}^k P(A \cap B_i) = \sum_{i=1}^k P(A|B_i)P(B_i).$$

Bayes' formula:

$$P(B_i|A) = \frac{P(A|B_i)P(B_i)}{P(A)} = \frac{P(A|B_i)P(B_i)}{\sum_{i=1}^k P(A|B_i)P(B_i)}.$$

Discrete distributions

Mean value:

$$E(X) = \mu = \sum_{x_i \in \mathcal{X}} x_i p(x_i).$$

Variance:

$$\text{Var}(X) = \sum_{x_i \in \mathcal{X}} (x_i - \mu)^2 p(x_i) = \sum_{x_i \in \mathcal{X}} x_i^2 p(x_i) - \mu^2.$$

The binomial distribution:

$$p(x) = \binom{n}{x} \theta^x (1-\theta)^{n-x} \text{ for } x = 0, 1, \dots, n.$$

This has mean $n\theta$ and variance $n\theta(1-\theta)$.

The Poisson distribution:

$$p(x) = \frac{\lambda^x \exp(-\lambda)}{x!} \text{ for } x = 0, 1, 2, \dots.$$

This has mean λ and variance λ .

Continuous distributions

Distribution function:

$$F(y) = P(X \leq y) = \int_{-\infty}^y f(x) dx.$$

Density function:

$$f(x) = \frac{d}{dx} F(x).$$

Evaluating probabilities:

$$P(a < X \leq b) = \int_a^b f(x) dx = F(b) - F(a).$$

Expected value:

$$E(X) = \mu = \int_{-\infty}^{\infty} x f(x) dx.$$

Variance:

$$\text{Var}(X) = \int_{-\infty}^{\infty} (x - \mu)^2 f(x) dx = \int_{-\infty}^{\infty} x^2 f(x) dx - \mu^2.$$

Hazard function:

$$h(t) = \frac{f(t)}{1 - F(t)}.$$

Normal density with mean μ and variance σ^2 :

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left\{ -\frac{1}{2} \left(\frac{x - \mu}{\sigma} \right)^2 \right\} \text{ for } x \in [-\infty, \infty].$$

Weibull density:

$$f(t) = \lambda \alpha t^{\alpha-1} \exp(-\lambda t^\alpha) \text{ for } t \geq 0.$$

Exponential density:

$$f(t) = \lambda \exp(-\lambda t) \text{ for } t \geq 0.$$

This has mean λ^{-1} and variance λ^{-2} .

Test for population mean

Data: Single sample of measurements $x_1, \dots, x_n$.

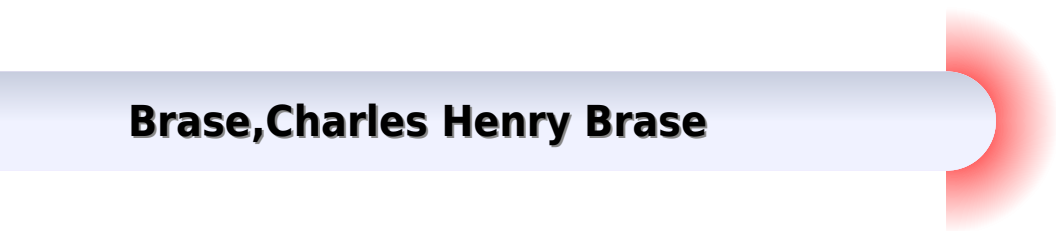
Hypothesis: $H: \mu = \mu_0$.

Method:

- Calculate $\bar{x}$, s^2 , and $t = (\bar{x} - \mu_0)/\sqrt{n}/s$.
- Obtain critical value from t -tables, $df = n - 1$.

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Brase, Charles Henry Brase



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The Joy of Stats Roberta Garner, 2010-07-01 As a stand alone text a self study manual or a supplement to a lab manual or comprehensive text The Joy of Stats is a unique and versatile resource A Math Refresher section and self assessment test offer a concise review of the needed math background A How To section provides short handy summaries of data analysis techniques and explains when to apply them Each chapter offers key terms numerous examples including real world data practice exercises and answers and verbal algorithms as well as formulas The result is an unrivalled guide for students of social science as well as for practitioners and policy makers The second edition has been revised throughout and includes many new examples A new companion website garnerjoyofstats.com features a data set covering close to 120 countries and 10 variables student exercises and a full suite of

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