

STATISTICS EQUATIONS & ANSWERS

Statistical Equations

Parameters	Formula
Population mean	$\mu = \sum (x_i) / N$
Population variance	$\sigma^2 = \sum (x_i - \mu)^2 / N$
Variance of population proportion	$\sigma^2 = p(1-p)$
Standardized score	$z = (x - \mu) / \sigma$
Population correlation coefficient	$\rho = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$
Statistics	Formula
Sample mean	$\bar{x} = \sum (x_i) / n$
Sample standard deviation	$s = \sqrt{\sum (x_i - \bar{x})^2 / (n - 1)}$
Sample variance	$s^2 = \sum (x_i - \bar{x})^2 / (n - 1)$
Variance of sample proportion	$\sigma^2 = p(1-p)$
Pooled sample proportion	$p = (p_1 n_1 + p_2 n_2) / (n_1 + n_2)$
Pooled sample standard deviation	$s_p = \sqrt{[(p_1 - p)^2 n_1 + (p_2 - p)^2 n_2] / (n_1 + n_2 - 2)}$
Sample correlation coefficient	$r = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$
Covariance	Formula
Mean (product-moment) covariance	$c = \sum (x_i y_i) / n - \bar{x} \bar{y}$
Linear covariance (sample data)	$c = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{n - 1}$
Linear covariance (population data)	$c = \frac{\sum (x_i - \mu)(y_i - \mu)}{N}$
Simple Linear Regression	Formula
Simple linear regression line	$y = a_0 + a_1 x$
Regression coefficient	$a_1 = \frac{\sum (x_i y_i) - \bar{x} \bar{y}}{\sum (x_i^2) - \bar{x}^2}$
Regression slope-intercept	$a_0 = \bar{y} - a_1 \bar{x}$
Regression coefficient	$a_1 = r s_y / s_x$
Standard error of regression slope a_1	$s_{a_1} = \sqrt{\frac{\sum (y_i - \hat{y}_i)^2 / (n - 2)}{\sum (x_i - \bar{x})^2}}$
Counting	Formula
n factorial	$n! = n \times (n-1) \times (n-2) \times \dots \times 3 \times 2 \times 1$. By convention, $0! = 1$.
Permutations of n things, taken r at a time	$nPr = n! / (n-r)!$
Combinations of n things, taken r at a time	$nCr = n! / (r!(n-r)!) = nPr / r!$
Probability	Formula
Rule of addition	$P(A \cup B) = P(A) + P(B) - P(A \cap B)$
Rule of multiplication	$P(A \cap B) = P(A) P(B)$
Rule of subtraction	$P(A \cap B) = P(A) - P(B)$
Rule of multiplication	$P(A \cap B) = P(A) P(B)$
Rule of subtraction	$P(A \cap B) = P(A) - P(B)$
Random Variables	Formula
Expected value of X	$E(X) = \mu = \sum (x_i P(x_i))$
Variance of X	$Var(X) = \sigma^2 = \sum (x_i - \mu)^2 P(x_i) = \sum (x_i^2 P(x_i)) - \mu^2$
Normal random variable	$z\text{-score} = z = (x - \mu) / \sigma$
Chi-square statistic	$\chi^2 = \sum (x_i - \mu)^2 / \sigma^2$



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Daniel F McAuley



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