

# 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

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

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

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

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

$$\text{Correlation } r =$$

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

## Linear Regression

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

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

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

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

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

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

## Probability

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

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

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

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

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

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

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

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

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

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

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

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

## 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

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

# Basic Statistics Math 4 E

**Hugh Herbert Wolfenden**



## Basic Statistics Math 4 E:

**EBOOK: Basic Statistics For Business and Economics** Douglas Lind, William Marchal, Samuel Wathen, 2012-04-16

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Understanding Basic Statistics Charles Henry Brase, Corrinne Pellillo Brase, 2005-12-14 A condensed streamlined version of the popular widely used Understandable Statistics 8 e this text offers instructors an effective solution to teaching the essentials of statistics within a shorter time frame Designed to help students overcome their apprehension about statistics Understanding Basic Statistics 4 e is a thorough accessible text that demonstrates the applicability of statistics in the real world Student friendly highlights of the Fourth Edition include solutions and key steps to odd numbered problems highlighted definitions Expand Your Knowledge and Cumulative Review Problems and a complete technology package with additional learning opportunities and skills reinforcement exercises Coverage of regression appears early in this edition Procedures provide a brief summary of the statistical methods introduced in each chapter section Examples and Guided Exercises demonstrate each Procedure Cumulative Review Problems appear at the end of Chapters 3 6 9 and 11 and integrate concepts introduced in the previous three chapters Guided Exercises immediately follow selected examples and provide an opportunity for students to explore new concepts Worked out solutions next to each exercise give students immediate reinforcement Focus Points at the beginning of each section introduce the topics to be covered Data Highlights Group Projects at the end of each chapter simulate real world working situations Together students discuss topics analyze data and formulate a group response to questions posed in the exercise Linking Concepts Writing Projects challenge students to craft an essay response to questions that apply statistical concepts to real life situations

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**The Fundamental Principles of Mathematical Statistics** Hugh Herbert Wolfenden, 1942

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