

STAT 100 Formula Sheet and Tables

Descriptive Statistics

- $X = \text{Variable of interest}$
 - **Mean of data set or sample mean** = $\bar{x} = \frac{\sum x}{n}$
 - where $n = \text{sample size}$
 - **Sample median** = $M =$
middle number when the data values are ordered from smallest to largest
 - **First quartile** = $Q1 =$ the data value that divides the lower 25% of the ordered data set from the upper 75% of the ordered data set
 - **Third Quartile** = $Q3 =$ the data value that divides the lower 75% of the ordered data set from the upper 25% of the ordered data set
 - **Range** = maximum - minimum
 - **Interquartile Range** = $Q3 - Q1$
 - **sample standard deviation** = $s = \sqrt{\frac{\sum(x-\bar{x})^2}{n-1}}$
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Normal Curves

- **Standardized value or z – score of data set** = $z = \frac{x - \bar{x}}{s}$
 - **Standardized value or z – score of model** = $z = \frac{x - \mu}{\sigma}$ where
 - μ is the mean of the model or population mean and
 - σ is the standard deviation of the model or the population standard deviation
 - Re-converting back to x-values $x = z\sigma + \mu$
 - **NOTATION:** $x \sim N(\mu, \sigma)$ signifies that the random variable x is normally distributed with a mean, μ and a standard deviation, σ .
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Correlation and Regression (Linear Models)

- **Correlation coefficient** = $r = \frac{1}{n-1} \sum \left[\left(\frac{x-\bar{x}}{s_x} \right) \left(\frac{y-\bar{y}}{s_y} \right) \right] = \frac{1}{n-1} \sum [z_x \cdot z_y] = \frac{\sum[(x-\bar{x})(y-\bar{y})]}{\sqrt{\sum(x-\bar{x})^2} \sqrt{\sum(y-\bar{y})^2}}$
- **Regression line or linear model** = $\hat{y} = a + bx$
 - Where \hat{y} is the predicted value of the regression line or linear model
- **Slope of regression line or linear model** = $b = r \frac{s_y}{s_x}$
- **Y – intercept of regression line or linear model** = $a = \bar{y} - b\bar{x}$
- **Residual** = $e = y - \hat{y}$

Probability

- **Complement Rule** $P(A^c) = P(A \text{ does not occur}) = 1 - P(A)$
 - **Addition Rule**
$$P(A \text{ or } B) = \begin{cases} P(A) + P(B) & \text{If } A \text{ and } B \text{ are disjoint or mutually exclusive} \\ P(A) + P(B) - P(A \text{ and } B) & \text{If } A \text{ and } B \text{ are not disjoint} \end{cases}$$
 - **Multiplication Rule** - if events A and B are independent, then $P(A \text{ and } B) = P(A) \cdot P(B)$
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Sampling Distributions

- **Sampling Distribution of the Sample Mean, \bar{x}**
 - Mean = $\mu_{\bar{x}} = \mu$
 - Standard Deviation = $\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}}$
 - Z-score of sample mean = $z = \frac{\bar{x} - \mu_{\bar{x}}}{\sigma_{\bar{x}}}$
 - **Sampling Distribution of the Sampling Proportion, \hat{p}**
 - Sample proportion = $\hat{p} = \frac{x}{n}$ where
 - x = number of successes
 - n = sample size
 - Mean = $\mu_{\hat{p}} = p$ where p = population proportion
 - Standard Deviation = $\sigma_{\hat{p}} = \sqrt{\frac{p(1-p)}{n}}$
 - Z-score of sample proportion = $z = \frac{\hat{p} - \mu_{\hat{p}}}{\sigma_{\hat{p}}}$
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Confidence Intervals

- **Confidence Interval for Population Mean, μ**
 - Population is normal
 - Population standard deviation, σ , is known.
 - $\bar{x} \pm z^* \frac{\sigma}{\sqrt{n}}$ where $z^* = \text{Critical Value}$
- **Margin of Error for Population Mean = $m = z^* \frac{\sigma}{\sqrt{n}}$**
- **Minimum Sample size needed for a given Critical Value and Margin of Error**
 - $n = \left(\frac{z^* \sigma}{m}\right)^2$
- **Confidence Interval for Population Proportion, p**
 - $\hat{p} \pm z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$ where $z^* = \text{Critical Value}$
- **Margin of Error for Population Proportion = $m = z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$**
- **Minimum sample size needed for a given critical value and Margin of Error**

- $n = \left(\frac{z^*}{m}\right)^2 p_g(1 - p_g)$ where p_g = guess for the sample proportion.
- If there is no guess for the sample proportion, p_g , use $p_g = 0.50$

Test Statistics

- **Test Statistic for Population Proportion** $z = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$
- **Test Statistic for population Mean** $t = \frac{\bar{x} - \mu_0}{\frac{s}{\sqrt{n}}}$
 - with degrees of freedom = $df = n - 1$

Table entry for z is the area under the standard Normal curve to the left of z .

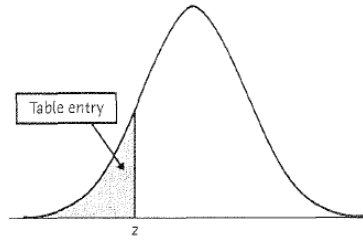


Table A Standard normal cumulative proportions

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
-3.4	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0002
-3.3	0.0005	0.0005	0.0005	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0003
-3.2	0.0007	0.0007	0.0006	0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0005
-3.1	0.0010	0.0009	0.0009	0.0009	0.0008	0.0008	0.0008	0.0008	0.0007	0.0007
-3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
-2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
-2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
-2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
-2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
-2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
-2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
-2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
-2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
-2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
-2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
-1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
-1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
-1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
-1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
-1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
-1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
-1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
-1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
-1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
-1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
-0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
-0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
-0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
-0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
-0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
-0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
-0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
-0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
-0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
-0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

Table entry for C is the critical value t^* required for confidence level C . To approximate one- and two-sided P -values, compare the value of the t statistic with the critical values that match the P -values given at the bottom of the table.

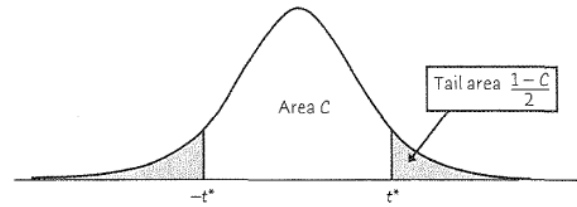


Table C t distribution critical values

Degrees of freedom	Confidence level C											
	50%	60%	70%	80%	90%	95%	96%	98%	99%	99.5%	99.8%	99.9%
1	1.000	1.376	1.963	3.078	6.314	12.71	15.89	31.82	63.66	127.3	318.3	636.6
2	0.816	1.061	1.386	1.886	2.920	4.303	4.849	6.965	9.925	14.09	22.33	31.60
3	0.765	0.978	1.250	1.638	2.353	3.182	3.482	4.541	5.841	7.453	10.21	12.92
4	0.741	0.941	1.190	1.533	2.132	2.776	2.999	3.747	4.604	5.598	7.173	8.610
5	0.727	0.920	1.156	1.476	2.015	2.571	2.757	3.365	4.032	4.773	5.893	6.869
6	0.718	0.906	1.134	1.440	1.943	2.447	2.612	3.143	3.707	4.317	5.208	5.959
7	0.711	0.896	1.119	1.415	1.895	2.365	2.517	2.998	3.499	4.029	4.785	5.408
8	0.706	0.889	1.108	1.397	1.860	2.306	2.449	2.896	3.355	3.833	4.501	5.041
9	0.703	0.883	1.100	1.383	1.833	2.262	2.398	2.821	3.250	3.690	4.297	4.781
10	0.700	0.879	1.093	1.372	1.812	2.228	2.359	2.764	3.169	3.581	4.144	4.587
11	0.697	0.876	1.088	1.363	1.796	2.201	2.328	2.718	3.106	3.497	4.025	4.437
12	0.695	0.873	1.083	1.356	1.782	2.179	2.303	2.681	3.055	3.428	3.930	4.318
13	0.694	0.870	1.079	1.350	1.771	2.160	2.282	2.650	3.012	3.372	3.852	4.221
14	0.692	0.868	1.076	1.345	1.761	2.145	2.264	2.624	2.977	3.326	3.787	4.140
15	0.691	0.866	1.074	1.341	1.753	2.131	2.249	2.602	2.947	3.286	3.733	4.073
16	0.690	0.865	1.071	1.337	1.746	2.120	2.235	2.583	2.921	3.252	3.686	4.015
17	0.689	0.863	1.069	1.333	1.740	2.110	2.224	2.567	2.898	3.222	3.646	3.965
18	0.688	0.862	1.067	1.330	1.734	2.101	2.214	2.552	2.878	3.197	3.611	3.922
19	0.688	0.861	1.066	1.328	1.729	2.093	2.205	2.539	2.861	3.174	3.579	3.883
20	0.687	0.860	1.064	1.325	1.725	2.086	2.197	2.528	2.845	3.153	3.552	3.850
21	0.686	0.859	1.063	1.323	1.721	2.080	2.189	2.518	2.831	3.135	3.527	3.819
22	0.686	0.858	1.061	1.321	1.717	2.074	2.183	2.508	2.819	3.119	3.505	3.792
23	0.685	0.858	1.060	1.319	1.714	2.069	2.177	2.500	2.807	3.104	3.485	3.768
24	0.685	0.857	1.059	1.318	1.711	2.064	2.172	2.492	2.797	3.091	3.467	3.745
25	0.684	0.856	1.058	1.316	1.708	2.060	2.167	2.485	2.787	3.078	3.450	3.725
26	0.684	0.856	1.058	1.315	1.706	2.056	2.162	2.479	2.779	3.067	3.435	3.707
27	0.684	0.855	1.057	1.314	1.703	2.052	2.158	2.473	2.771	3.057	3.421	3.690
28	0.683	0.855	1.056	1.313	1.701	2.048	2.154	2.467	2.763	3.047	3.408	3.674
29	0.683	0.854	1.055	1.311	1.699	2.045	2.150	2.462	2.756	3.038	3.396	3.659
30	0.683	0.854	1.055	1.310	1.697	2.042	2.147	2.457	2.750	3.030	3.385	3.646
40	0.681	0.851	1.050	1.303	1.684	2.021	2.123	2.423	2.704	2.971	3.307	3.551
50	0.679	0.849	1.047	1.299	1.676	2.009	2.109	2.403	2.678	2.937	3.261	3.496
60	0.679	0.848	1.045	1.296	1.671	2.000	2.099	2.390	2.660	2.915	3.232	3.460
80	0.678	0.846	1.043	1.292	1.664	1.990	2.088	2.374	2.639	2.887	3.195	3.416
100	0.677	0.845	1.042	1.290	1.660	1.984	2.081	2.364	2.626	2.871	3.174	3.390
1000	0.675	0.842	1.037	1.282	1.646	1.962	2.056	2.330	2.581	2.813	3.098	3.300
z^*	0.674	0.841	1.036	1.282	1.645	1.960	2.054	2.326	2.576	2.807	3.091	3.291
One-sided P	.25	.20	.15	.10	.05	.025	.02	.01	.005	.0025	.001	.0005
Two-sided P	.50	.40	.30	.20	.10	.05	.04	.02	.01	.005	.002	.001