

## Data Description

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range = (maximum value) – (minimum value)

class width =  $\frac{\text{range}}{\text{number of classes}}$  (round up)

midpoint =  $\frac{(\text{lower class limit}) + (\text{upper class limit})}{2}$

relative frequency =  $\frac{\text{class frequency}}{\text{sample size}} = \frac{f}{n}$

population mean:  $\mu = \frac{\sum x}{N}$

sample mean:  $\bar{x} = \frac{\sum x}{n}$

weighted mean:  $\bar{x} = \frac{\sum(x \cdot w)}{\sum w}$

mean of a frequency distribution:  $\bar{x} = \frac{\sum(x \cdot f)}{n}$

population variance:  $\sigma^2 = \frac{\sum(x - \bar{x})^2}{N} = \frac{\sum x^2 - (\sum x)^2/N}{N}$

sample variance:  $s^2 = \frac{\sum(x - \bar{x})^2}{n - 1} = \frac{\sum x^2 - (\sum x)^2/n}{n - 1}$

grouped data variance:  $s^2 = \frac{\sum((x - \bar{x})^2 \cdot f)}{n - 1} = \frac{\sum(x^2 \cdot f) - (\sum(x \cdot f))^2/n}{n - 1}$

standard deviation:  $\sigma = \sqrt{\sigma^2}$  or  $s = \sqrt{s^2}$

**Empirical Rule** (68-95-99.7) for symmetric, bell-shaped distributions:

- about 68% of the data are between  $\mu - \sigma$  and  $\mu + \sigma$
- about 95% of the data are between  $\mu - 2\sigma$  and  $\mu + 2\sigma$
- about 99.7% of the data are between  $\mu - 3\sigma$  and  $\mu + 3\sigma$

**Chebyshev's Theorem:** The portion of any data set lying within  $k > 1$  standard deviations of the mean is at least  $1 - (1/k^2)$ .

interquartile range:  $IQR = Q_3 - Q_1$

percentile =  $\frac{(\# \text{ of values less than } x)}{n} \cdot 100\%$

standard score:  $z = \frac{x - \mu}{\sigma}$  or  $z = \frac{x - \bar{x}}{s}$

## Probability and Counting

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Classical Probability:  $P(A) = \frac{\text{number of outcomes in event } A}{\text{number of outcomes in sample space}}$

Empirical Probability:  $P(A) = \frac{\text{frequency of event } A}{\text{total frequency}} = \frac{f}{n}$

probability of a complementary event:  $P(A') = 1 - P(A)$

conditional probability:  $P(B|A) = \frac{P(A \text{ and } B)}{P(A)}$

multiplication rule:  $P(A \text{ and } B) = P(A) \cdot P(B)$  (independent)

multiplication rule:  $P(A \text{ and } B) = P(A) \cdot P(B|A)$  (dependent)

addition rule:  $P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$

**Fundamental Counting Rule:** The total number of outcomes of a sequence where each event has  $n_i$  possibilities is equal to  $n_1 \cdot n_2 \cdot n_3 \dots n_k$

permutations:  $P_{n,r} = {}_n P_r = \frac{n!}{(n-r)!}$

distinguishable permutations:  $\frac{n!}{n_1! n_2! n_3! \dots n_k!}$

combinations:  $C_{n,r} = {}_n C_r = \frac{n!}{(n-r)! r!}$

## Discrete Probability Distributions

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mean (expected value):  $\mu = E(x) = \sum[x \cdot P(x)]$

variance:  $\sigma^2 = \sum[(x - \mu)^2 \cdot P(x)] = \sum[x^2 \cdot P(x)] - \mu^2$

binomial probability:  $P(x) = \frac{n!}{(n-x)! x!} p^x q^{n-x} = {}_n C_x p^x q^{n-x}$

mean for binomial distribution:  $\mu = np$

variance for binomial distribution:  $\sigma^2 = npq$

standard deviation for binomial distribution:  $\sigma = \sqrt{npq}$

## Normal Distribution

standard score:  $z = \frac{x - \mu}{\sigma}$  or  $z = \frac{x - \bar{x}}{s}$

value of  $x$  from  $z$ -score:  $x = \mu + z \cdot \sigma$

mean of sample means:  $\mu_{\bar{x}} = \mu$

standard error of the mean:  $\sigma_{\bar{x}} = \sigma/\sqrt{n}$

Central Limit Theorem  $z$ -score:  $z = \frac{\bar{x} - \mu_{\bar{x}}}{\sigma_{\bar{x}}} = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}}$

## Confidence Intervals and Sample Size

| Confidence Interval Type                             |                     | Interval                          | $E$  |
|--|---------------------|-----------------------------------|--|
| <b>mean</b><br>• population is normal or $n \geq 30$ | $\sigma$ is known   | $\bar{x} - E < \mu < \bar{x} + E$ | $z_c \left( \frac{\sigma}{\sqrt{n}} \right)$ |
|  | $\sigma$ is unknown | $\bar{x} - E < \mu < \bar{x} + E$ | $t_c \left( \frac{s}{\sqrt{n}} \right)$      |
| <b>proportion</b> ( $np \geq 5$ and $nq \geq 5$ )    |                     | $\hat{p} - E < p < \hat{p} + E$   | $z_c \sqrt{\frac{\hat{p}\hat{q}}{n}}$        |

point estimate for a proportion:  $\hat{p} = \frac{x}{n}$

finding minimum sample size:  $n = \left( \frac{z_c \cdot \sigma}{E} \right)^2$  or  $n = \hat{p}\hat{q} \left( \frac{z_c}{E} \right)^2$

| Confidence Intervals for Variance and Standard Deviation                      |   |
|---|---|
| $\frac{(n-1)s^2}{\chi_{right}^2} < \sigma^2 < \frac{(n-1)s^2}{\chi_{left}^2}$ | $\sqrt{\frac{(n-1)s^2}{\chi_{right}^2}} < \sigma < \sqrt{\frac{(n-1)s^2}{\chi_{left}^2}}$ |

## Hypothesis Testing

| Hypothesis Test (one sample)  |                     | Standardized Test Statistic                 | $d.f.$  |
|---|---------------------|---|---------|
| <b>mean</b><br>• random sample<br>• population is normal or $n \geq 30$ | $\sigma$ is known   | $z = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}}$ |         |
|   | $\sigma$ is unknown | $t = \frac{\bar{x} - \mu}{s/\sqrt{n}}$      | $n - 1$ |
| <b>proportion</b> ( $np \geq 5$ and $nq \geq 5$ )                       |                     | $z = \frac{\hat{p} - p}{\sqrt{pq/n}}$       |         |
| <b>variance or standard deviation</b>                                   |                     | $\chi^2 = \frac{(n-1)s^2}{\sigma^2}$        | $n - 1$ |

|                     | $H_0$ true   | $H_0$ false   |
|---------------------|--------------|---------------|
| do not reject $H_0$ | correct      | type II error |
| reject $H_0$        | type I error | correct       |

## Correlation and regression

correlation coefficient:  $r = \frac{n \sum(xy) - (\sum x)(\sum y)}{\sqrt{n \sum x^2 - (\sum x)^2} \cdot \sqrt{n \sum y^2 - (\sum y)^2}}$

standardized test statistic:  $t = r \cdot \sqrt{\frac{n-2}{1-r^2}}$   $d.f. = n - 2$

regression line equation:  $\hat{y} = mx + b$

$$m = \frac{n \sum(xy) - (\sum x)(\sum y)}{n \sum x^2 - (\sum x)^2}$$

$$b = \frac{\sum x^2 \sum y - \sum x \sum(xy)}{n \sum x^2 - (\sum x)^2} = \bar{y} - m\bar{x} = \frac{\sum y}{n} - m \cdot \frac{\sum x}{n}$$

## Testing the Difference of Two Means

For testing the difference between means of two independent, random samples where either the populations are normally distributed or both  $n_1 \geq 30$  and  $n_2 \geq 30$ :

If  $\sigma_1$  and  $\sigma_2$  are both known use the two-sample z-test:

$$z = \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)}{\sigma_{\bar{x}_1 - \bar{x}_2}} \quad \sigma_{\bar{x}_1 - \bar{x}_2} = \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}$$

If  $\sigma_1$  and  $\sigma_2$  are not both known use the two-sample t-test:

$$t = \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)}{s_{\bar{x}_1 - \bar{x}_2}}$$

- If  $\sigma_1 = \sigma_2$ :  $d.f. = n_1 + n_2 - 2$

$$s_{\bar{x}_1 - \bar{x}_2} = \sqrt{\frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}} \cdot \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$$

- If  $\sigma_1 \neq \sigma_2$ :  $d.f. =$  smaller of  $n_1 - 1$  and  $n_2 - 1$

$$s_{\bar{x}_1 - \bar{x}_2} = \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$$

confidence intervals for the difference between two means:

$$(\bar{x}_1 - \bar{x}_2) - z_c \cdot \sigma_{\bar{x}_1 - \bar{x}_2} < \mu_1 - \mu_2 < (\bar{x}_1 - \bar{x}_2) + z_c \cdot \sigma_{\bar{x}_1 - \bar{x}_2}$$

$$(\bar{x}_1 - \bar{x}_2) - t_c \cdot s_{\bar{x}_1 - \bar{x}_2} < \mu_1 - \mu_2 < (\bar{x}_1 - \bar{x}_2) + t_c \cdot s_{\bar{x}_1 - \bar{x}_2}$$

## Standard Deck of Playing Cards

|          |    |    |    |    |    |    |    |    |    |     |    |    |    |
|----------|----|----|----|----|----|----|----|----|----|-----|----|----|----|
| hearts   | A♥ | 2♥ | 3♥ | 4♥ | 5♥ | 6♥ | 7♥ | 8♥ | 9♥ | 10♥ | J♥ | Q♥ | K♥ |
| diamonds | A♦ | 2♦ | 3♦ | 4♦ | 5♦ | 6♦ | 7♦ | 8♦ | 9♦ | 10♦ | J♦ | Q♦ | K♦ |
| spades   | A♠ | 2♠ | 3♠ | 4♠ | 5♠ | 6♠ | 7♠ | 8♠ | 9♠ | 10♠ | J♠ | Q♠ | K♠ |
| clubs    | A♣ | 2♣ | 3♣ | 4♣ | 5♣ | 6♣ | 7♣ | 8♣ | 9♣ | 10♣ | J♣ | Q♣ | K♣ |

## Binomial Distribution

| n | x | p     |       |       |       |       |       |       |
|---|---|-------|-------|-------|-------|-------|-------|-------|
|   |   | 0.2   | 0.3   | 0.4   | 0.5   | 0.6   | 0.7   | 0.8   |
| 2 | 0 | 0.640 | 0.490 | 0.360 | 0.250 | 0.160 | 0.090 | 0.040 |
|   | 1 | 0.320 | 0.420 | 0.480 | 0.500 | 0.480 | 0.420 | 0.320 |
|   | 2 | 0.040 | 0.090 | 0.160 | 0.250 | 0.360 | 0.490 | 0.640 |
| 3 | 0 | 0.512 | 0.343 | 0.216 | 0.125 | 0.064 | 0.027 | 0.008 |
|   | 1 | 0.384 | 0.441 | 0.432 | 0.375 | 0.288 | 0.189 | 0.096 |
|   | 2 | 0.096 | 0.189 | 0.288 | 0.375 | 0.432 | 0.441 | 0.384 |
|   | 3 | 0.008 | 0.027 | 0.064 | 0.125 | 0.216 | 0.343 | 0.512 |
| 4 | 0 | 0.410 | 0.240 | 0.130 | 0.063 | 0.026 | 0.008 | 0.002 |
|   | 1 | 0.410 | 0.412 | 0.346 | 0.250 | 0.154 | 0.076 | 0.026 |
|   | 2 | 0.154 | 0.265 | 0.346 | 0.375 | 0.346 | 0.265 | 0.154 |
|   | 3 | 0.026 | 0.076 | 0.154 | 0.250 | 0.346 | 0.412 | 0.410 |
|   | 4 | 0.002 | 0.008 | 0.026 | 0.063 | 0.130 | 0.240 | 0.410 |
| 5 | 0 | 0.328 | 0.168 | 0.078 | 0.031 | 0.010 | 0.002 | 0.000 |
|   | 1 | 0.410 | 0.360 | 0.259 | 0.156 | 0.077 | 0.028 | 0.006 |
|   | 2 | 0.205 | 0.309 | 0.346 | 0.313 | 0.230 | 0.132 | 0.051 |
|   | 3 | 0.051 | 0.132 | 0.230 | 0.313 | 0.346 | 0.309 | 0.205 |
|   | 4 | 0.006 | 0.028 | 0.077 | 0.156 | 0.259 | 0.360 | 0.410 |
|   | 5 | 0.000 | 0.002 | 0.010 | 0.031 | 0.078 | 0.168 | 0.328 |
| 6 | 0 | 0.262 | 0.118 | 0.047 | 0.016 | 0.004 | 0.001 | 0.000 |
|   | 1 | 0.393 | 0.303 | 0.187 | 0.094 | 0.037 | 0.010 | 0.002 |
|   | 2 | 0.246 | 0.324 | 0.311 | 0.234 | 0.138 | 0.060 | 0.015 |
|   | 3 | 0.082 | 0.185 | 0.276 | 0.313 | 0.276 | 0.185 | 0.082 |
|   | 4 | 0.015 | 0.060 | 0.138 | 0.234 | 0.311 | 0.324 | 0.246 |
|   | 5 | 0.002 | 0.010 | 0.037 | 0.094 | 0.187 | 0.303 | 0.393 |
|   | 6 | 0.000 | 0.001 | 0.004 | 0.016 | 0.047 | 0.118 | 0.262 |
| 7 | 0 | 0.210 | 0.082 | 0.028 | 0.008 | 0.002 | 0.000 | 0.000 |
|   | 1 | 0.367 | 0.247 | 0.131 | 0.055 | 0.017 | 0.004 | 0.000 |
|   | 2 | 0.275 | 0.318 | 0.261 | 0.164 | 0.077 | 0.025 | 0.004 |
|   | 3 | 0.115 | 0.227 | 0.290 | 0.273 | 0.194 | 0.097 | 0.029 |
|   | 4 | 0.029 | 0.097 | 0.194 | 0.273 | 0.290 | 0.227 | 0.115 |
|   | 5 | 0.004 | 0.025 | 0.077 | 0.164 | 0.261 | 0.318 | 0.275 |
|   | 6 | 0.000 | 0.004 | 0.017 | 0.055 | 0.131 | 0.247 | 0.367 |
|   | 7 | 0.000 | 0.000 | 0.002 | 0.008 | 0.028 | 0.082 | 0.210 |



## t-Distribution

| level of confidence        | 80%   | 90%   | 95%    | 98%    | 99%    |
|----------------------------|-------|-------|--------|--------|--------|
| $\alpha$ (one tail)        | 0.10  | 0.05  | 0.025  | 0.01   | 0.005  |
| $d.f.$ $\alpha$ (two tail) | 0.20  | 0.10  | 0.05   | 0.02   | 0.01   |
| 1                          | 3.078 | 6.314 | 12.706 | 31.821 | 63.657 |
| 2                          | 1.886 | 2.920 | 4.303  | 6.965  | 9.925  |
| 3                          | 1.638 | 2.353 | 3.182  | 4.541  | 5.841  |
| 4                          | 1.533 | 2.132 | 2.776  | 3.747  | 4.604  |
| 5                          | 1.476 | 2.015 | 2.571  | 3.365  | 4.032  |
| 6                          | 1.440 | 1.943 | 2.447  | 3.143  | 3.707  |
| 7                          | 1.415 | 1.895 | 2.365  | 2.998  | 3.499  |
| 8                          | 1.397 | 1.860 | 2.306  | 2.896  | 3.355  |
| 9                          | 1.383 | 1.833 | 2.262  | 2.821  | 3.250  |
| 10                         | 1.372 | 1.812 | 2.228  | 2.764  | 3.169  |
| 11                         | 1.363 | 1.796 | 2.201  | 2.718  | 3.106  |
| 12                         | 1.356 | 1.782 | 2.179  | 2.681  | 3.055  |
| 13                         | 1.350 | 1.771 | 2.160  | 2.650  | 3.012  |
| 14                         | 1.345 | 1.761 | 2.145  | 2.624  | 2.977  |
| 15                         | 1.341 | 1.753 | 2.131  | 2.602  | 2.947  |
| 16                         | 1.337 | 1.746 | 2.120  | 2.583  | 2.921  |
| 17                         | 1.333 | 1.740 | 2.110  | 2.567  | 2.898  |
| 18                         | 1.330 | 1.734 | 2.101  | 2.552  | 2.878  |
| 19                         | 1.328 | 1.729 | 2.093  | 2.539  | 2.861  |
| 20                         | 1.325 | 1.725 | 2.086  | 2.528  | 2.845  |
| 21                         | 1.323 | 1.721 | 2.080  | 2.518  | 2.831  |
| 22                         | 1.321 | 1.717 | 2.074  | 2.508  | 2.819  |
| 23                         | 1.319 | 1.714 | 2.069  | 2.500  | 2.807  |
| 24                         | 1.318 | 1.711 | 2.064  | 2.492  | 2.797  |
| 25                         | 1.316 | 1.708 | 2.060  | 2.485  | 2.787  |
| 26                         | 1.315 | 1.706 | 2.056  | 2.479  | 2.779  |
| 27                         | 1.314 | 1.703 | 2.052  | 2.473  | 2.771  |
| 28                         | 1.313 | 1.701 | 2.048  | 2.467  | 2.763  |
| 29                         | 1.311 | 1.699 | 2.045  | 2.462  | 2.756  |
| 30                         | 1.310 | 1.697 | 2.042  | 2.457  | 2.750  |
| 40                         | 1.303 | 1.684 | 2.021  | 2.423  | 2.704  |
| 50                         | 1.299 | 1.676 | 2.009  | 2.403  | 2.678  |
| 100                        | 1.290 | 1.660 | 1.984  | 2.364  | 2.626  |
| z                          | 1.282 | 1.645 | 1.960  | 2.326  | 2.576  |

## Chi-Square Distribution

| $d.f.$ | $\alpha$ |        |        |        |        |        |         |         |         |         |
|--------|----------|--------|--------|--------|--------|--------|---------|---------|---------|---------|
|        | 0.995    | 0.99   | 0.975  | 0.95   | 0.90   | 0.10   | 0.05    | 0.025   | 0.01    | 0.005   |
| 1      |          |        | 0.001  | 0.004  | 0.016  | 2.706  | 3.841   | 5.024   | 6.635   | 7.879   |
| 2      | 0.010    | 0.020  | 0.051  | 0.103  | 0.211  | 4.605  | 5.991   | 7.378   | 9.210   | 10.597  |
| 3      | 0.072    | 0.115  | 0.216  | 0.352  | 0.584  | 6.251  | 7.815   | 9.348   | 11.345  | 12.838  |
| 4      | 0.207    | 0.297  | 0.484  | 0.711  | 1.064  | 7.779  | 9.488   | 11.143  | 13.277  | 14.860  |
| 5      | 0.412    | 0.554  | 0.831  | 1.145  | 1.610  | 9.236  | 11.070  | 12.833  | 15.086  | 16.750  |
| 6      | 0.676    | 0.872  | 1.237  | 1.635  | 2.204  | 10.645 | 12.592  | 14.449  | 16.812  | 18.548  |
| 7      | 0.989    | 1.239  | 1.690  | 2.167  | 2.833  | 12.017 | 14.067  | 16.013  | 18.475  | 20.278  |
| 8      | 1.344    | 1.646  | 2.180  | 2.733  | 3.490  | 13.362 | 15.507  | 17.535  | 20.090  | 21.955  |
| 9      | 1.735    | 2.088  | 2.700  | 3.325  | 4.168  | 14.684 | 16.919  | 19.023  | 21.666  | 23.589  |
| 10     | 2.156    | 2.558  | 3.247  | 3.940  | 4.865  | 15.987 | 18.307  | 20.483  | 23.209  | 25.188  |
| 11     | 2.603    | 3.053  | 3.816  | 4.575  | 5.578  | 17.275 | 19.675  | 21.920  | 24.725  | 26.757  |
| 12     | 3.074    | 3.571  | 4.404  | 5.226  | 6.304  | 18.549 | 21.026  | 23.337  | 26.217  | 28.300  |
| 13     | 3.565    | 4.107  | 5.009  | 5.892  | 7.042  | 19.812 | 22.362  | 24.736  | 27.688  | 29.819  |
| 14     | 4.075    | 4.660  | 5.629  | 6.571  | 7.790  | 21.064 | 23.685  | 26.119  | 29.141  | 31.319  |
| 15     | 4.601    | 5.229  | 6.262  | 7.261  | 8.547  | 22.307 | 24.996  | 27.488  | 30.578  | 32.801  |
| 16     | 5.142    | 5.812  | 6.908  | 7.962  | 9.312  | 23.542 | 26.296  | 28.845  | 32.000  | 34.267  |
| 17     | 5.697    | 6.408  | 7.564  | 8.672  | 10.085 | 24.769 | 27.587  | 30.191  | 33.409  | 35.718  |
| 18     | 6.265    | 7.015  | 8.231  | 9.390  | 10.865 | 25.989 | 28.869  | 31.526  | 34.805  | 37.156  |
| 19     | 6.844    | 7.633  | 8.907  | 10.117 | 11.651 | 27.204 | 30.144  | 32.852  | 36.191  | 38.582  |
| 20     | 7.434    | 8.260  | 9.591  | 10.851 | 12.443 | 28.412 | 31.410  | 34.170  | 37.566  | 39.997  |
| 21     | 8.034    | 8.897  | 10.283 | 11.591 | 13.240 | 29.615 | 32.671  | 35.479  | 38.932  | 41.401  |
| 22     | 8.643    | 9.542  | 10.982 | 12.338 | 14.041 | 30.813 | 33.924  | 36.781  | 40.289  | 42.796  |
| 23     | 9.260    | 10.196 | 11.689 | 13.091 | 14.848 | 32.007 | 35.172  | 38.076  | 41.638  | 44.181  |
| 24     | 9.886    | 10.856 | 12.401 | 13.848 | 15.659 | 33.196 | 36.415  | 39.364  | 42.980  | 45.559  |
| 25     | 10.520   | 11.524 | 13.120 | 14.611 | 16.473 | 34.382 | 37.652  | 40.646  | 44.314  | 46.928  |
| 26     | 11.160   | 12.198 | 13.844 | 15.379 | 17.292 | 35.563 | 38.885  | 41.923  | 45.642  | 48.290  |
| 27     | 11.808   | 12.879 | 14.573 | 16.151 | 18.114 | 36.741 | 40.113  | 43.195  | 46.963  | 49.645  |
| 28     | 12.461   | 13.565 | 15.308 | 16.928 | 18.939 | 37.916 | 41.337  | 44.461  | 48.278  | 50.993  |
| 29     | 13.121   | 14.256 | 16.047 | 17.708 | 19.768 | 39.087 | 42.557  | 45.722  | 49.588  | 52.336  |
| 30     | 13.787   | 14.953 | 16.791 | 18.493 | 20.599 | 40.256 | 43.773  | 46.979  | 50.892  | 53.672  |
| 40     | 20.707   | 22.164 | 24.433 | 26.509 | 29.051 | 51.805 | 55.758  | 59.342  | 63.691  | 66.766  |
| 50     | 27.991   | 29.707 | 32.357 | 34.764 | 37.689 | 63.167 | 67.505  | 71.420  | 76.154  | 79.490  |
| 60     | 35.534   | 37.485 | 40.482 | 43.188 | 46.459 | 74.397 | 79.082  | 83.298  | 88.379  | 91.952  |
| 70     | 43.275   | 45.442 | 48.758 | 51.739 | 55.329 | 85.527 | 90.531  | 95.023  | 100.425 | 104.215 |
| 80     | 51.172   | 53.540 | 57.153 | 60.391 | 64.278 | 96.578 | 101.879 | 106.629 | 112.329 | 116.321 |