

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

$$\chi^2 = \sum_{i=1}^n \frac{(o_i - e_i)^2}{e_i} \quad (41)$$

$o_i = \text{observed}, e_i = \text{expected}$

Central Limit Theorem

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

Statistical Mathematics

**Robert V. Hogg, Joseph W.
McKean, Allen T. Craig**



Statistical Mathematics:

Physical Chemistry: Statistical Mathematics Ke. Dī Jhā, 2009 *Announcement of Courses in Actuarial, Statistical & Financial Mathematics* University of Michigan. Summer Session, 1921 **Mathematical Statistics** Johann Pfanzagl, 2017-10-23 This book presents a detailed description of the development of statistical theory In the mid twentieth century the development of mathematical statistics underwent an enduring change due to the advent of more refined mathematical tools New concepts like sufficiency superefficiency adaptivity etc motivated scholars to reflect upon the interpretation of mathematical concepts in terms of their real world relevance Questions concerning the optimality of estimators for instance had remained unanswered for decades because a meaningful concept of optimality based on the regularity of the estimators the representation of their limit distribution and assertions about their concentration by means of Anderson s Theorem was not yet available The rapidly developing asymptotic theory provided approximate answers to questions for which non asymptotic theory had found no satisfying solutions In four engaging essays this book presents a detailed description of how the use of mathematical methods stimulated the development of a statistical theory Primarily focused on methodology questionable proofs and neglected questions of priority the book offers an intriguing resource for researchers in theoretical statistics and can also serve as a textbook for advanced courses in statisticc Mathematical Methods of Statistics Harald Cramér, 1999-04-12 Harald Cramér s classic synthesis of statistical mathematical theory an invaluable resource for students and practitioners alike In the 1930s as British and American statisticians were developing the science of statistical inference French and Russian probabilists transformed the classical calculus of probability into a rigorous and pure mathematical theory In this incisive and authoritative book Harald Cramér unites these two major lines of development providing a masterly exposition of the mathematical methods of modern statistics that set the standard in the field still followed today Requiring only a working knowledge of undergraduate mathematics this self contained book begins with an introduction to the fundamental concept of a distribution and of integration with respect to a distribution It goes on to discuss the general theory of random variables and probability distributions the theory of sampling statistical estimation and tests of significance Blending lucid and accessible writing with mathematical rigor *Mathematical Methods of Statistics* belongs on the shelf of anyone interested in statistical methods and remains the standard reference on the subject today

All of Statistics Larry Wasserman, 2010-12-01 Taken literally the title *All of Statistics* is an exaggeration But in spirit the title is apt as the book does cover a much broader range of topics than a typical introductory book on mathematical statistics This book is for people who want to learn probability and statistics quickly It is suitable for graduate or advanced undergraduate students in computer science mathematics statistics and related disciplines The book includes modern topics like nonparametric curve estimation bootstrapping and classification topics that are usually relegated to follow up courses The reader is presumed to know calculus and a little linear algebra No previous knowledge of probability and statistics is

required Statistics data mining and machine learning are all concerned with collecting and analyzing data For some time statistics research was conducted in statistics departments while data mining and machine learning research was conducted in computer science departments Statisticians thought that computer scientists were reinventing the wheel Computer scientists thought that statistical theory didn't apply to their problems Things are changing Statisticians now recognize that computer scientists are making novel contributions while computer scientists now recognize the generality of statistical theory and methodology Clever data mining algorithms are more scalable than statisticians ever thought possible Formal statistical theory is more pervasive than computer scientists had realized

Annals of the Institute of Statistical Mathematics, 1949 **The Fundamental Principles of Mathematical Statistics** Hugh Herbert Wolfenden, 1942

Statistical Mathematics Alexander Craig Aitken, 1945 Examples and Problems in Mathematical Statistics Shelemyahu Zacks, 2014-02-18 Provides the necessary skills to solve problems in mathematical statistics through theory concrete examples and exercises With a clear and detailed approach to the fundamentals of statistical theory Examples and Problems in Mathematical Statistics uniquely bridges the gap between theory and application and presents numerous problem solving examples that illustrate the related notations and proven results Written by an established authority in probability and mathematical statistics each chapter begins with a theoretical presentation to introduce both the topic and the important results in an effort to aid in overall comprehension Examples are then provided followed by problems and finally solutions to some of the earlier problems In addition Examples and Problems in Mathematical Statistics features Over 160 practical and interesting real world examples from a variety of fields including engineering mathematics and statistics to help readers become proficient in theoretical problem solving More than 430 unique exercises with select solutions Key statistical inference topics such as probability theory statistical distributions sufficient statistics information in samples testing statistical hypotheses statistical estimation confidence and tolerance intervals large sample theory and Bayesian analysis Recommended for graduate level courses in probability and statistical inference Examples and Problems in Mathematical Statistics is also an ideal reference for applied statisticians and researchers

The Foundations of Statistics Leonard J. Savage, 1972-06-01 Classic analysis of the subject and the development of personal probability one of the greatest controversies in modern statistical thought New preface and new footnotes to 1954 edition with a supplementary 180 item annotated bibliography by author Calculus probability statistics and Boolean algebra are recommended

Selected Papers of Hirotugu Akaike Hirotugu Akaike, Emanuel Parzen, Kunio Tanabe, Genshiro Kitagawa, 1998 Hirotugu Akaike is an internationally renowned researcher who profoundly affected how data and time series are analyzed and modeled His pioneering work is highly regarded and his talm method is frequently cited and applied in almost every area of the physical and social sciences This book includes groundbreaking papers representing successive phases of Akaike's research which spanned more than 40 years

An Introduction to Mathematical Statistics and Its Applications Richard J. Larsen, Morris L.

Marx,2011-11-21 This is the eBook of the printed book and may not include any media website access codes or print supplements that may come packaged with the bound book Noted for its integration of real world data and case studies this text offers sound coverage of the theoretical aspects of mathematical statistics The authors demonstrate how and when to use statistical methods while reinforcing the calculus that students have mastered in previous courses Throughout the Fifth Edition the authors have added and updated examples and case studies while also refining existing features that show a clear path from theory to practice

A Course in Mathematical Statistics George G. Roussas,1997-03-12 A Course in Mathematical Statistics Second Edition contains enough material for a year long course in probability and statistics for advanced undergraduate or first year graduate students or it can be used independently for a one semester or even one quarter course in probability alone It bridges the gap between high and intermediate level texts so students without a sophisticated mathematical background can assimilate a fairly broad spectrum of the theorems and results from mathematical statistics The coverage is extensive and consists of probability and distribution theory and statistical inference Contains 25% new material Includes the most complete coverage of sufficiency Transformation of Random Vectors Sufficiency Completeness Exponential Families Order Statistics Elements of Nonparametric Density Estimation Analysis of Variance ANOVA Regression Analysis Linear Models

Facets of Behaviormetrics Akinori Okada,Kazuo Shigemasa,Ryozo Yoshino,Satoru Yokoyama,2023-09-17 This edited book is the first one written in English that deals comprehensively with behavior metrics The term behaviormetrics comprehends the research including all sorts of quantitative approaches to disclose human behavior Researchers in behavior metrics have developed extended and improved methods such as multivariate statistical analysis survey methods cluster analysis machine learning multidimensional scaling corresponding analysis or quantification theory network analysis clustering factor analysis test theory and related factors In the spirit of behavior metrics researchers applied these methods to data obtained by surveys experiments or websites from a diverse range of fields The purpose of this book is twofold One is to represent studies that display how the basic elements of behavior metrics have developed into present day behavior metrics The other is to represent studies performed mainly by those who would like to pioneer new fields of behavior metrics and studies that display elements of future behavior metrics These studies consist of various characteristics such as those dealing with theoretical or conceptual subjects the algorithm the model the method and the application to a wide variety of fields This book helps readers to understand the present and future of behavior metrics

Introduction to Mathematical Statistics Robert V. Hogg,Joseph W. McKean,Allen T. Craig,2012-02-28 This is the eBook of the printed book and may not include any media website access codes or print supplements that may come packaged with the bound book Introduction to Mathematical Statistics Seventh Edition offers a proven approach designed to provide you with an excellent foundation in mathematical statistics Ample examples and exercises throughout the text illustrate concepts to help you gain a solid understanding of the material

Nordic Statistical Journal Thor

Anderson,1929 **Mathematical Statistics** George R. Terrell,2006-04-06 This textbook introduces the mathematical concepts and methods that underlie statistics The course is unified in the sense that no prior knowledge of probability theory is assumed being developed as needed The book is committed to both a high level of mathematical seriousness and to an intimate connection with application In its teaching style the book is mathematically complete concrete constructive active The text is aimed at the upper undergraduate or the beginning Masters program level It assumes the usual two year college mathematics sequence including an introduction to multiple integrals matrix algebra and infinite series **Proceedings of the Casualty Actuarial and Statistical Society of America** Casualty Actuarial and Statistical Society of America,1919 List of members for the years 1914 20 are included in v 1 7 after which they are continued in the year book of the Society begun in 1922 **Introduction to Probability with Statistical Applications** Géza Schay,2007-08-15 Introduction to Probability with Statistical Applications targets non mathematics students undergraduates and graduates who do not need an exhaustive treatment of the subject The presentation is rigorous and contains theorems and proofs and linear algebra is largely avoided so only a minimal amount of multivariable calculus is needed The book contains clear definitions simplified notation and techniques of statistical analysis which combined with well chosen examples and exercises motivate the exposition Theory and applications are carefully balanced Throughout the book there are references to more advanced concepts if required **Proceedings of the Casualty Actuarial and Statistical Society of America** Casualty Actuarial Society,Casualty Actuarial and Statistical Society of America,1918 List of members for the years 1914 20 are included in v 1 7 after which they are continued in the Year book of the society begun in 1922

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