

$F(x) = P(X \leq x) = \sum_{t \leq x} f(t), \text{ for } -\infty < x < \infty$ $P(a < X < b) = F(b) - F(a)$ $F(x) = P(X \leq x) = \int_{-\infty}^x f(t) dt, \text{ for } -\infty < x < \infty$ $\mu = E(X) = \sum_x xf(x)$ $\mu = E(X) = \int_{-\infty}^{\infty} xf(x) dx$ $f(x, y) \geq 0 \text{ for all } (x, y)$ $\sum_x \sum_y f(x, y) = 1$ $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) dx dy = 1$ $g(x) = \sum_y f(x, y)$ $h(y) = \sum_x f(x, y)$ $g(x) = \int_{y=-\infty}^{\infty} f(x, y) dy$ $h(y) = \int_{x=-\infty}^{\infty} f(x, y) dx$ $P(X = x, Y = y) = P(X = x) \times P(Y = y)$ $f(x, y) = f(x)_X \times f(y)_Y$ $f(x, y) = g(x)h(y)$ $f(y x) = \frac{P(X = x, Y = y)}{P(X = x)}$ <p>or</p> $f(y x) = \frac{f(x, y)}{g(x)}$ $P(X = x, Y = y) = P(X = x) \times P(Y = y)$ $f(x, y) = f(x)_X \times f(y)_Y$ $\mu_g(X, Y) = E[g(X, Y)] = \sum_x \sum_y g(x, y) f(x, y)$ $\mu_g(X, Y) = E[g(X, Y)] = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} g(x, y) f(x, y) dx dy$ $E(Y X) = \int_{y=-\infty}^{y=+\infty} y f(y x) dy$ $E(X Y) = \int_{x=-\infty}^{x=+\infty} x f(x y) dx$ $E(Y) = \sum_y \sum_x y f(x, y) = \sum_y y h(y)$ $E(Y) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} y f(x, y) dx dy = \int_{-\infty}^{+\infty} y h(y) dy$ $E(X) = \sum_x \sum_y x f(x, y) = \sum_x x g(x)$	$E(X) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} x f(x, y) dx dy = \int_{-\infty}^{+\infty} x g(x) dx$ $E(X) = \sum_x \sum_y x f(x, y) = \sum_x x g(x)$ $E(X) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} x f(x, y) dx dy = \int_{-\infty}^{+\infty} x g(x) dx$ $E(Y) = \sum_y \sum_x y f(x, y) = \sum_y y h(y)$ $E(Y) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} y f(x, y) dx dy = \int_{-\infty}^{+\infty} y h(y) dy$ $\mu_g(X) = E[g(X)] = \sum_x g(x) f(x)$ $\mu_g(X) = E[g(X)] = \int_{-\infty}^{+\infty} g(x) f(x) dx$ $\sigma^2 = E[(X - \mu)^2] = \sum (x - \mu)^2 f(x)$ $\sigma^2 = E[(X - \mu)^2] = \int_{x=-\infty}^{x=+\infty} (x - \mu)^2 f(x) dx$ $\sigma^2 = E(X^2) - \mu^2 \text{ or } \sigma^2 = E(X^2) - \{E(X)\}^2$ $\sigma_{XY} = E[(X - \mu_X)(Y - \mu_Y)]$ $= \sum_x \sum_y (x - \mu_X)(y - \mu_Y) f(x, y)$ $\sigma_{XY} = E[(X - \mu_X)(Y - \mu_Y)]$ $= \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} (x - \mu_X)(y - \mu_Y) f(x, y) dx dy$ $\sigma_{XY} = E(XY) - \mu_X \mu_Y$ $SST = \sum_{i=1}^k \sum_{j=1}^n (y_{ij} - \bar{y}_{i..})^2$ $SSA = n \sum_{i=1}^k (\bar{y}_{i..} - \bar{y}_{...})^2$ $SSE = \sum_{i=1}^k \sum_{j=1}^n (y_{ij} - \bar{y}_{i..})^2$ $s_1^2 = \frac{SSA}{k-1}$ $s^2 = \frac{SSE}{k(n-1)}$ $f_{cal} = \frac{s_1^2}{s^2}$ $f_{tab} = f_{\alpha}[k-1, k(n-1)]$ $r = \frac{n(\sum xy) - (\sum x)(\sum y)}{\sqrt{n(\sum x^2) - (\sum x)^2} \sqrt{n(\sum y^2) - (\sum y)^2}}$ $t_{cal} = \frac{r}{\sqrt{\frac{1-r^2}{n-2}}}$ $\hat{y} = b_0 + b_1 x$ $b_1 = \frac{n(\sum xy) - (\sum x)(\sum y)}{n(\sum x^2) - (\sum x)^2}$ $b_0 = \bar{y} - b_1 \bar{x}$ $b_0 = \frac{(\sum y)(\sum x^2) - (\sum x)(\sum xy)}{n(\sum x^2) - (\sum x)^2}$ $t_{cal} = \frac{\bar{d} - \mu_d}{\frac{s_d}{\sqrt{n}}}$
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