Statistical Formulae

$$sum(X) = \sum_{i=1}^{n} X_i = X_1 + X_2 + \dots + X_n$$

n is number of observations

$$\overline{X} = mean(X) = \frac{sum(X)}{n}$$

$$\overline{X} = mean(X) = \frac{\sum w_i X_i}{\sum w_i}$$

 $\overline{X} = mean(X) = \frac{\sum w_i X_i}{\sum w_i}$ mean with weights w_i for each observation

Geometric Mean(X) = antilog $\frac{1}{n} \sum \log X$

deviation from the mean $dev(X) = X - \overline{X}$

$$SS(X) = \sum (dev(X))^2$$

$$var(X) = \frac{1}{n-1} \sum (dev(X))^2 \qquad var(X) = MS(X) = s^2$$

$$var(X) = MS(X) = s^2$$

standard deviation

$$s = stdev(X) = \sqrt{var(X)}$$

coefficient of variation

$$cv(X) = \frac{100stdev(X)}{mean(X)}$$

$$t = \frac{\left(\overline{X}_A - \overline{X}_B\right) - \left(\mu_A - \mu_B\right)}{\sqrt{\frac{1}{n}\left(S_A^2 + S_B^2\right)}}$$

n same for samples A and B

$$t = \frac{(\bar{X}_A - \bar{X}_B) - (\mu_A - \mu_B)}{\sqrt{\frac{(n_A - 1)S_A^2 + (n_B - 1)S_B^2}{n_A + n_B - 2}} \left(\frac{n_A + n_B}{n_A n_B}\right)}$$

n not same for samples A and B

$$F = \frac{S_A^2}{S_B^2} = \frac{var(X_A)}{var(X_B)} = \frac{MS(X_A)}{MS(X_B)}$$