Midterm Cheat Sheet

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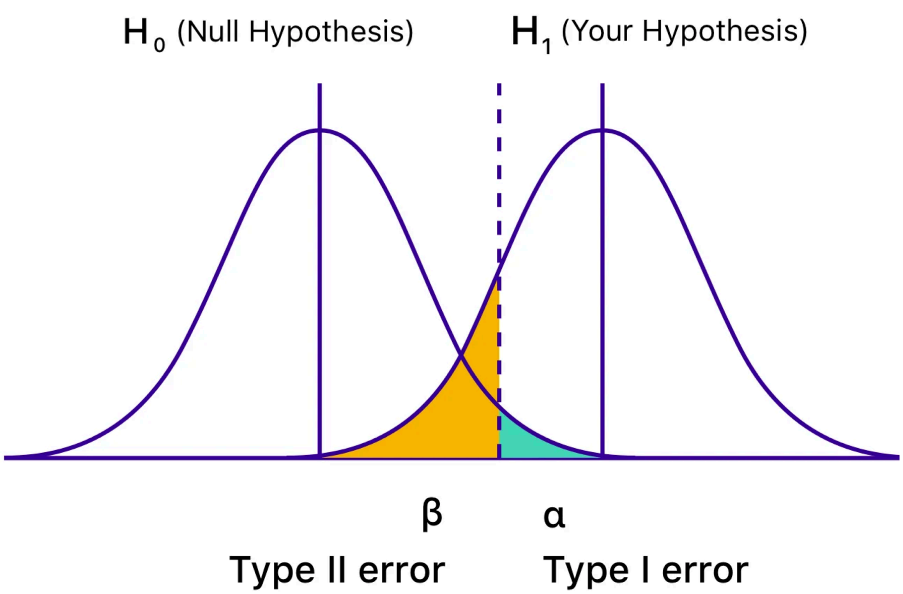
Contents

1 Type I and Type II Error, calculating power:



2 Distributions

X	*X Counts*	*p(x)*	*Values of X*	*E(x)*	*V(x)*
Discrete uniform	Outcomes that are equally likely (finite)	$\frac{1}{b-a+1}$	$a \le x \le b$	$\frac{b+a}{2}$	$\frac{(b-a+2)(b-a)}{12}$
Binomial	Number of sucesses in n fixed trials	$\binom{n}{x} p^x (1-p)^{n-x}$	$x = 0, 1, \ldots, n$	np	$np(1-p)$
Poisson	Number of arrivals in a fixed time period	$\frac{e^{-\lambda}\lambda^x}{x!}$	$x = 0, 1, 2, \ldots$	λ	λ
Geometric	Number of trials up through 1st success	$(1-p)^{x-1}p$	$x = 1, 2, 3, \ldots$	$\frac{1}{p}$	$\frac{1-p}{p^2}$
Negative Binomial	Number of trials up through kth success	$\binom{x-1}{k-1}(1-p)^{x-k}p^k$	$x = k, k+1, \ldots$	$\frac{k}{p}$	$\frac{k(1-p)}{p^2}$
Hyper - geometric	Number of marked individuals in sample taken without replacement	$\frac{\binom{M}{x}\binom{N-M}{n-x}}{\binom{N}{n}}$	$\max(0, M+n-N) \le x \le \min(M, n)$	$n * \frac{M}{N}$	$\frac{nM(N-M)(N-n)}{N^2(N-1)}$

X	*X Measures*	*f(x)*	*Values of X*	*E(x)*	*V(x)*
Continuous uniform	Outcomes with equal density (continuous)	$\frac{1}{b-a}$	$a \le x \le b$	$\frac{b+a}{2}$	$\frac{(b-a)^2}{12}$
Exponential	Time between events; time until an event	$\lambda e^{-\lambda x}$	$x \ge 0$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$
Normal	Values with a bell-shaped distribution (continuous)	$\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$	$-\infty < x < \infty$	μ	σ
Standard normal (Z)	Standard scores	$\frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}z^2}$	$Z = \frac{x-\mu}{\sigma}$	0	1
Binomial approximation	Number of successes in large number of trials	Approx. normal if $np \ge 5$ and $n(1-p) \ge 5$ by CLT	$Z = \frac{x-np}{\sqrt{np(1-p)}}$	np	$np(1-p)$
Poisson approximation	Number of occurrences in a fixed time period (large average)	Approx. normal if $\lambda > 30$	$z = \frac{x-\lambda}{\sqrt{\lambda}}$	λ	λ
$\bar{x}$	Average of $x_1, x_2, \ldots, x_n$	Exactly normal if x is normal. Approx. normal if $n \ge 30$ by CLT	$Z = \frac{\bar{x}-\mu_x}{\sigma_x/\sqrt{n}}$	μ_x	$\frac{\sigma_x^2}{n}$
$\hat{p}$	Proportion or percentage of successes in binomial with $np \ge 5$, $n(1-p) \ge 5$	Approx. normal if $np \ge 5$ and $n(1-p) \ge 5$ by CLT	$Z = \frac{\hat{p}-p}{\sqrt{\frac{p(1-p)}{n}}}$	p	$\frac{p(1-p)}{n}$