

# Correlation Coefficient & Regression Formulas

Pearson's Correlation Coefficient

$$r = \frac{n\sum xy - \sum x \sum y}{\sqrt{[n\sum x^2 - (\sum x)^2][n\sum y^2 - (\sum y)^2]}}$$

&

$$r = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sqrt{\sum (x - \bar{x})^2 \sum (y - \bar{y})^2}}$$

## Spearman Rank correlation coefficient

$$r = 1 - \frac{6\sum di^2}{n(n^2 - 1)}$$

$$di = R_x - R_y$$

$R_x$  is Rank Of X While  $R_y$  is Rank of Y

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## Regression Formula

$$y = a + bx$$

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

$$a = \bar{y} - b\bar{x}$$

I love  $\sigma^2$

## Standard Error of Mean

$$SEM = \frac{\text{Standard Deviation}}{\sqrt{n}}$$

## Standard Deviation Formulas

$$SD = \sqrt{\frac{\sum x^2 - \frac{(\sum x)^2}{n}}{n - 1}}$$

&

$$SD = \sqrt{\frac{\sum (X - \bar{x})^2}{n - 1}}$$

