BAMS1613 PROBABILITY AND STATISTICS

FORMULAE

Mode, grouped data

$$\text{Mode} = \mathrm{L_m} + \frac{(f_m - f_b)}{2f_m - (f_b + f_a)} \times c_m$$

Median, grouped data

$$\text{Median} = \mathrm{L_m} + \frac{c_m}{f_m}\left(\frac{n}{2} - \sum f_{m-1}\right)$$

Sample mean, raw data

$$\overline{X} = \frac{\sum x}{n}$$

Product moment coefficient of correlation

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

Sample mean, grouped data

$$\overline{X} = \frac{\sum fx}{\sum f}$$

Spearman's rank correlation coefficient

$$r_s = 1 - \frac{6\sum d^2}{n(n^2 - 1)}$$

Population standard deviation, raw data

$$\sigma = \sqrt{\frac{\sum (x - \mu)^2}{N}} \quad \text{or} \quad \sqrt{\frac{\sum x^2}{N} - \mu^2}$$

Least squares regression line: $y = a + bx$

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

$$a = \frac{\sum y}{n} - b\frac{\sum x}{n}$$

Sample standard deviation, raw data

$$s = \sqrt{\frac{\sum (x - \overline{x})^2}{n-1}} \quad \text{or} \quad \sqrt{\frac{\sum x^2 - \frac{(\sum x)^2}{n}}{n-1}}$$

Population standard deviation, grouped data

$$\sigma = \sqrt{\frac{\sum fx^2}{\sum f} - \left(\frac{\sum fx}{\sum f}\right)^2}$$

Binomial Probability Function

$$P(X = x) = {}^nC_x\, p^x (1-p)^{n-x}; \quad x = 0, 1, \cdots, n$$

Sample standard deviation, grouped data

$$s = \sqrt{\frac{\sum fx^2 - \frac{(\sum fx)^2}{\sum f}}{\sum f - 1}}$$

Poisson Probability Function

$$P(X = x) = \frac{e^{-\lambda}\lambda^x}{x!}; \quad \lambda > 0, \quad x = 0, 1, 2, \cdots$$

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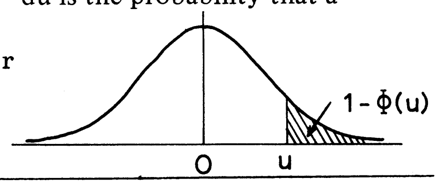
Test Statistic for One Population	Confidence Interval for One Population
$Z = \dfrac{\overline{X} - \mu_0}{\sigma / \sqrt{n}}$	$\overline{X} \pm Z_{\frac{\alpha}{2}} \dfrac{\sigma}{\sqrt{n}}$
$Z = \dfrac{\overline{X} - \mu_0}{S / \sqrt{n}}$ (for big sample)	$\overline{X} \pm Z_{\frac{\alpha}{2}} \dfrac{S}{\sqrt{n}}$ (for big sample)
$Z = \dfrac{\hat{p} - \pi}{\sqrt{\dfrac{\pi(1-\pi)}{n}}}$	$\hat{p} \pm Z_{\frac{\alpha}{2}} \sqrt{\dfrac{\hat{p}(1-\hat{p})}{n}}$

AREAS IN TAIL OF THE NORMAL DISTRIBUTION

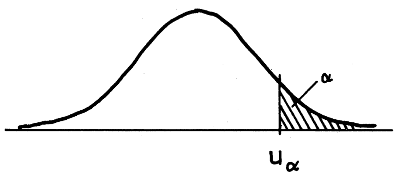
The function tabulated is $1 - \Phi(u)$ where $\Phi(u)$ is the cumulative distribution function of a standardised Normal variable u. Thus $1 - \Phi(u) = \frac{1}{\sqrt{2\pi}} \int_u^\infty e^{-u^2/2}\, du$ is the probability that a standardised Normal variable selected at random will be greater than a value of u $\left(= \frac{x-\mu}{\sigma}\right)$



$\frac{(x-\mu)}{\sigma}$	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641
0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0721	.0708	.0694	.0681
1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
1.8	.0359	.0351	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
2.0	.02275	.02222	.02169	.02118	.02068	.02018	.01970	.01923	.01876	.01831
2.1	.01786	.01743	.01700	.01659	.01618	.01578	.01539	.01500	.01463	.01426
2.2	.01390	.01355	.01321	.01287	.01255	.01222	.01191	.01160	.01130	.01101
2.3	.01072	.01044	.01017	.00990	.00964	.00939	.00914	.00889	.00866	.00842
2.4	.00820	.00798	.00776	.00755	.00734	.00714	.00695	.00676	.00657	.00639
2.5	.00621	.00604	.00587	.00570	.00554	.00539	.00523	.00508	.00494	.00480
2.6	.00466	.00453	.00440	.00427	.00415	.00402	.00391	.00379	.00368	.00357
2.7	.00347	.00336	.00326	.00317	.00307	.00298	.00289	.00280	.00272	.00264
2.8	.00256	.00248	.00240	.00233	.00226	.00219	.00212	.00205	.00199	.00193
2.9	.00187	.00181	.00175	.00169	.00164	.00159	.00154	.00149	.00144	.00139
3.0	.00135									
3.1	.00097									
3.2	.00069									
3.3	.00048									
3.4	.00034									
3.5	.00023									
3.6	.00016									
3.7	.00011									
3.8	.00007									
3.9	.00005									
4.0	.00003									

PERCENTAGE POINTS OF THE NORMAL DISTRIBUTION

The table gives the 100α percentage points, u_α, of a standardised Normal distribution where $\alpha = \frac{1}{\sqrt{2\pi}} \int_{u_\alpha}^{\infty} e^{-u^2/2}\, du$. Thus u_α is the value of a standardised Normal variate which has probability α of being exceeded.



α	u_α	α	u_α	α	u_α	α	u_α	α	u_α	α	u_α
.50	0.0000	.050	1.6449	.030	1.8808	.020	2.0537	.010	2.3263	.050	1.6449
.45	0.1257	.048	1.6646	.029	1.8957	.019	2.0749	.009	2.3656	.010	2.3263
.40	0.2533	.046	1.6849	.028	1.9110	.018	2.0969	.008	2.4089	.001	3.0902
.35	0.3853	.044	1.7060	.027	1.9268	.017	2.1201	.007	2.4573	.0001	3.7190
.30	0.5244	.042	1.7279	.026	1.9431	.016	2.1444	.006	2.5121	.00001	4.2649
.25	0.6745	.040	1.7507	.025	1.9600	.015	2.1701	.005	2.5758	.025	1.9600
.20	0.8416	.038	1.7744	.024	1.9774	.014	2.1973	.004	2.6521	.005	2.5758
.15	1.0364	.036	1.7991	.023	1.9954	.013	2.2262	.003	2.7478	.0005	3.2905
.10	1.2816	.034	1.8250	.022	2.0141	.012	2.2571	.002	2.8782	.00005	3.8906
.05	1.6449	.032	1.8522	.021	2.0335	.011	2.2904	.001	3.0902	.000005	4.4172

Taken from Statistical Tables by J Murdoch and JA Barnes