



Statistics Formulas

Mean, variance and standard deviation

	Population	Sample
# of subjects	N	n
Mean	$\mu = \frac{\sum_{i=1}^N x_i}{N}$	$\hat{x} = \frac{\sum_{i=1}^n x_i}{n}$
Variance	$\sigma^2 = \frac{\sum_{i=1}^N (x_i - \mu)^2}{N}$	$S^2 = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}$

Note: S^2 is the formula for unbiased sample variance, since we're dividing by $n-1$

Standard deviation	$\sigma = \sqrt{\frac{\sum_{i=1}^N (x_i - \mu)^2}{N}}$	$S = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}}$
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Note: finding S by taking $\sqrt{S^2}$ reintroduces bias.

Empirical rule

For normal distributions, there's a

- 68% chance a data point falls within 1 standard deviation of the mean.
- 95% chance a data point falls within 2 standard deviations of the mean.
- 99.7% chance a data point falls within 3 standard deviations of the mean.

Z-score

$$Z = \frac{x - \mu}{\sigma}$$

Z	0	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
-3.4	0.00034	0.00032	0.00031	0.00030	0.00029	0.00028	0.00027	0.00026	0.00025	0.00024
-3.3	0.00048	0.00047	0.00045	0.00043	0.00042	0.00040	0.00039	0.00038	0.00036	0.00035
-3.2	0.00069	0.00066	0.00064	0.00062	0.00060	0.00058	0.00056	0.00054	0.00052	0.00050
-3.1	0.00097	0.00094	0.00090	0.00087	0.00084	0.00082	0.00079	0.00076	0.00074	0.00071
-3	0.00135	0.00131	0.00126	0.00122	0.00118	0.00114	0.00111	0.00107	0.00104	0.00100
-2.9	0.00187	0.00181	0.00175	0.00169	0.00164	0.00159	0.00154	0.00149	0.00144	0.00139
-2.8	0.00256	0.00248	0.00240	0.00233	0.00226	0.00219	0.00212	0.00205	0.00199	0.00193
-2.7	0.00347	0.00336	0.00326	0.00317	0.00307	0.00298	0.00289	0.00280	0.00272	0.00264
-2.6	0.00466	0.00453	0.00440	0.00427	0.00415	0.00402	0.00391	0.00379	0.00368	0.00357
-2.5	0.00621	0.00604	0.00587	0.00570	0.00554	0.00539	0.00523	0.00508	0.00494	0.00480
-2.4	0.00820	0.00798	0.00776	0.00755	0.00734	0.00714	0.00695	0.00676	0.00657	0.00639
-2.3	0.01072	0.01044	0.01017	0.00990	0.00964	0.00939	0.00914	0.00889	0.00866	0.00842
-2.2	0.01390	0.01355	0.01321	0.01287	0.01255	0.01222	0.01191	0.01160	0.01130	0.01101
-2.1	0.01786	0.01743	0.01700	0.01659	0.01618	0.01578	0.01539	0.01500	0.01463	0.01426
-2	0.02275	0.02222	0.02169	0.02118	0.02068	0.02018	0.01970	0.01923	0.01876	0.01831
-1.9	0.02872	0.02807	0.02743	0.02680	0.02619	0.02559	0.02500	0.02442	0.02385	0.02330
-1.8	0.03593	0.03515	0.03438	0.03362	0.03288	0.03216	0.03144	0.03074	0.03005	0.02938
-1.7	0.04457	0.04363	0.04272	0.04182	0.04093	0.04006	0.03920	0.03836	0.03754	0.03673
-1.6	0.05480	0.05370	0.05262	0.05155	0.05050	0.04947	0.04846	0.04746	0.04648	0.04551
-1.5	0.06681	0.06552	0.06426	0.06301	0.06178	0.06057	0.05938	0.05821	0.05705	0.05592
-1.4	0.08076	0.07927	0.07780	0.07636	0.07493	0.07353	0.07215	0.07078	0.06944	0.06811
-1.3	0.09680	0.09510	0.09342	0.09176	0.09012	0.08851	0.08691	0.08534	0.08379	0.08226
-1.2	0.11507	0.11314	0.11123	0.10935	0.10749	0.10565	0.10383	0.10204	0.10027	0.09853
-1.1	0.13567	0.13350	0.13136	0.12924	0.12714	0.12507	0.12302	0.12100	0.11900	0.11702
-1	0.15866	0.15625	0.15386	0.15151	0.14917	0.14686	0.14457	0.14231	0.14007	0.13786
-0.9	0.18406	0.18141	0.17879	0.17619	0.17361	0.17106	0.16853	0.16602	0.16354	0.16109
-0.8	0.21186	0.20897	0.20611	0.20327	0.20045	0.19766	0.19489	0.19215	0.18943	0.18673
-0.7	0.24196	0.23885	0.23576	0.23270	0.22965	0.22663	0.22363	0.22065	0.21770	0.21476
-0.6	0.27425	0.27093	0.26763	0.26435	0.26109	0.25785	0.25463	0.25143	0.24825	0.24510
-0.5	0.30854	0.30503	0.30153	0.29806	0.29460	0.29116	0.28774	0.28434	0.28096	0.27760

Z	0	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
-0.4	0.34458	0.34090	0.33724	0.33360	0.32997	0.32636	0.32276	0.31918	0.31561	0.31207
-0.3	0.38209	0.37828	0.37448	0.37070	0.36693	0.36317	0.35942	0.35569	0.35197	0.34827
-0.2	0.42074	0.41683	0.41294	0.40905	0.40517	0.40129	0.39743	0.39358	0.38974	0.38591
-0.1	0.46017	0.45620	0.45224	0.44828	0.44433	0.44038	0.43644	0.43251	0.42858	0.42465
0.0	0.50000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641
0	0.50000	0.50399	0.50798	0.51197	0.51595	0.51994	0.52392	0.52790	0.53188	0.53586
0.1	0.53983	0.54380	0.54776	0.55172	0.55567	0.55962	0.56356	0.56749	0.57142	0.57535
0.2	0.57926	0.58317	0.58706	0.59095	0.59483	0.59871	0.60257	0.60642	0.61026	0.61409
0.3	0.61791	0.62172	0.62552	0.62930	0.63307	0.63683	0.64058	0.64431	0.64803	0.65173
0.4	0.65542	0.65910	0.66276	0.66640	0.67003	0.67364	0.67724	0.68082	0.68439	0.68793
0.5	0.69146	0.69497	0.69847	0.70194	0.70540	0.70884	0.71226	0.71566	0.71904	0.72240
0.6	0.72575	0.72907	0.73237	0.73565	0.73891	0.74215	0.74537	0.74857	0.75175	0.75490
0.7	0.75804	0.76115	0.76424	0.76730	0.77035	0.77337	0.77637	0.77935	0.78230	0.78524
0.8	0.78814	0.79103	0.79389	0.79673	0.79955	0.80234	0.80511	0.80785	0.81057	0.81327
0.9	0.81594	0.81859	0.82121	0.82381	0.82639	0.82894	0.83147	0.83398	0.83646	0.83891
1	0.84134	0.84375	0.84614	0.84849	0.85083	0.85314	0.85543	0.85769	0.85993	0.86214
1.1	0.86433	0.86650	0.86864	0.87076	0.87286	0.87493	0.87698	0.87900	0.88100	0.88298
1.2	0.88493	0.88686	0.88877	0.89065	0.89251	0.89435	0.89617	0.89796	0.89973	0.90147
1.3	0.90320	0.90490	0.90658	0.90824	0.90988	0.91149	0.91309	0.91466	0.91621	0.91774
1.4	0.91924	0.92073	0.92220	0.92364	0.92507	0.92647	0.92785	0.92922	0.93056	0.93189
1.5	0.93319	0.93448	0.93574	0.93699	0.93822	0.93943	0.94062	0.94179	0.94295	0.94408
1.6	0.94520	0.94630	0.94738	0.94845	0.94950	0.95053	0.95154	0.95254	0.95352	0.95449
1.7	0.95543	0.95637	0.95728	0.95818	0.95907	0.95994	0.96080	0.96164	0.96246	0.96327
1.8	0.96407	0.96485	0.96562	0.96638	0.96712	0.96784	0.96856	0.96926	0.96995	0.97062
1.9	0.97128	0.97193	0.97257	0.97320	0.97381	0.97441	0.97500	0.97558	0.97615	0.97670
2	0.97725	0.97778	0.97831	0.97882	0.97932	0.97982	0.98030	0.98077	0.98124	0.98169
2.1	0.98214	0.98257	0.98300	0.98341	0.98382	0.98422	0.98461	0.98500	0.98537	0.98574
2.2	0.98610	0.98645	0.98679	0.98713	0.98745	0.98778	0.98809	0.98840	0.98870	0.98899
2.3	0.98928	0.98956	0.98983	0.99010	0.99036	0.99061	0.99086	0.99111	0.99134	0.99158
2.4	0.99180	0.99202	0.99224	0.99245	0.99266	0.99286	0.99305	0.99324	0.99343	0.99361
2.5	0.99379	0.99396	0.99413	0.99430	0.99446	0.99461	0.99477	0.99492	0.99506	0.99520

z	0	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
2.6	0.99534	0.99547	0.99560	0.99573	0.99585	0.99598	0.99609	0.99621	0.99632	0.99643
2.7	0.99653	0.99664	0.99674	0.99683	0.99693	0.99702	0.99711	0.99720	0.99728	0.99736
2.8	0.99744	0.99752	0.99760	0.99767	0.99774	0.99781	0.99788	0.99795	0.99801	0.99807
2.9	0.99813	0.99819	0.99825	0.99831	0.99836	0.99841	0.99846	0.99851	0.99856	0.99861
3	0.99865	0.99869	0.99874	0.99878	0.99882	0.99886	0.99889	0.99893	0.99896	0.99900
3.1	0.99903	0.99906	0.99910	0.99913	0.99916	0.99918	0.99921	0.99924	0.99926	0.99929
3.2	0.99931	0.99934	0.99936	0.99938	0.99940	0.99942	0.99944	0.99946	0.99948	0.99950
3.3	0.99952	0.99953	0.99955	0.99957	0.99958	0.99960	0.99961	0.99962	0.99964	0.99965
3.4	0.99966	0.99968	0.99969	0.99970	0.99971	0.99972	0.99973	0.99974	0.99975	0.99976
3.5	0.99977	0.99978	0.99978	0.99979	0.99980	0.99981	0.99981	0.99982	0.99983	0.99983
3.6	0.99984	0.99985	0.99985	0.99986	0.99986	0.99987	0.99987	0.99988	0.99988	0.99989
3.7	0.99989	0.99990	0.99990	0.99990	0.99991	0.99991	0.99992	0.99992	0.99992	0.99992
3.8	0.99993	0.99993	0.99993	0.99994	0.99994	0.99994	0.99994	0.99995	0.99995	0.99995
3.9	0.99995	0.99995	0.99996	0.99996	0.99996	0.99996	0.99996	0.99996	0.99997	0.99997
4	0.99997	0.99997	0.99997	0.99997	0.99997	0.99997	0.99998	0.99998	0.99998	0.99998

Regression line

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

$$b = \frac{(\sum y) - m(\sum x)}{n}$$

Correlation coefficient

$$r = \frac{1}{n-1} \sum \left(\frac{x_i - \bar{x}}{s_x} \right) \left(\frac{y_i - \bar{y}}{s_y} \right)$$

$$r = \frac{1}{n-1} \sum (z_{x_i}) (z_{y_i})$$

Residual

residual = actual – predicted

Probability of an event

$$P(\text{event}) = \frac{\text{Outcome that meet our criteria}}{\text{all possible outcome}}$$

Addition rule

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Multiplication rule

For independent events: $P(A \text{ and } B) = P(A) \cdot P(B)$

For dependent events: $P(A \text{ and } B) = P(A) \cdot P(B|A)$

Bayes' theorem

$$P(A|B) = \frac{P(B|A) \cdot P(A)}{P(B)}$$

Combinations

$$n^C_k = \binom{n}{k} = \frac{n!}{k!(n-k)!}$$

Binomial probability

$$P(k \text{ successes in } n \text{ attempts}) = \binom{n}{k} p^k (1-p)^{n-k}$$

At least one success or failure

$$P(\text{at least 1 success}) = 1 - P(\text{all failure})$$

$$P(\text{at least 1 failure}) = 1 - P(\text{all successes})$$

Binomial mean, variance and standard deviation

$$\text{Mean: } \mu_x = E(X) = np$$

$$\text{Variance: } \sigma_x^2 = np(1-p)$$

$$\text{standard deviation: } \sigma_x = \sqrt{np(1-p)}$$

Distributions for proportions

$$\text{Mean: } \mu_{\hat{p}} = n\hat{p}$$

$$\text{Standard deviation: } \sigma_p = \sqrt{\frac{p(1-p)}{n}}$$

Sampling distribution of the sample mean

$$\text{Mean: } \mu_{\bar{x}} = \mu$$

$$\text{Variance: } \sigma_{\bar{x}}^2 = \frac{\sigma^2}{n}$$

$$\text{Standard deviation: } \sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}}$$

Sampling distribution of the sample proportion

$$\text{Mean: } \mu_{\hat{p}} = P$$

$$\text{Standard deviation: } SE_{\hat{p}} = \sigma_{\hat{p}} = \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$$

Confidence interval

$$\hat{p} \pm z^* SE_{\hat{p}}$$
$$\hat{p} \pm z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$$

Margin of error

$$z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$$

t-table

df	0.25	0.20	0.15	0.10	0.05	0.025	0.01	0.005	0.001	0.0005
1	1.000	1.376	1.963	3.078	6.314	12.71	31.82	63.66	318.31	636.62
2	0.816	1.061	1.386	1.886	2.920	4.303	6.965	9.925	22.327	31.599
3	0.765	0.978	1.250	1.638	2.353	3.182	4.541	5.841	10.215	12.924
4	0.741	0.941	1.190	1.533	2.132	2.776	3.747	4.604	7.173	8.610
5	0.727	0.920	1.156	1.476	2.015	2.571	3.365	4.032	5.893	6.869
6	0.718	0.906	1.134	1.440	1.943	2.447	3.143	3.707	5.208	5.959
7	0.711	0.896	1.119	1.415	1.895	2.365	2.998	3.499	4.785	5.408
8	0.706	0.889	1.108	1.397	1.860	2.306	2.896	3.355	4.501	5.041
9	0.703	0.883	1.100	1.383	1.833	2.262	2.821	3.250	4.297	4.781
10	0.700	0.879	1.093	1.372	1.812	2.228	2.764	3.169	4.144	4.587
11	0.697	0.876	1.088	1.363	1.796	2.201	2.718	3.106	4.025	4.437
12	0.695	0.873	1.083	1.356	1.782	2.179	2.681	3.055	3.930	4.318
13	0.694	0.870	1.079	1.350	1.771	2.160	2.650	3.012	3.852	4.221
14	0.692	0.868	1.076	1.345	1.761	2.145	2.624	2.977	3.787	4.140
15	0.691	0.866	1.074	1.341	1.753	2.131	2.602	2.947	3.733	4.073
16	0.690	0.865	1.071	1.337	1.746	2.120	2.583	2.921	3.686	4.015
17	0.689	0.863	1.069	1.333	1.740	2.110	2.567	2.898	3.646	3.965
18	0.688	0.862	1.067	1.330	1.734	2.101	2.552	2.878	3.610	3.922
19	0.688	0.861	1.066	1.328	1.729	2.093	2.539	2.861	3.579	3.883
20	0.687	0.860	1.064	1.325	1.725	2.086	2.528	2.845	3.552	3.850
21	0.686	0.859	1.063	1.323	1.721	2.080	2.518	2.831	3.527	3.819
22	0.686	0.858	1.061	1.321	1.717	2.074	2.508	2.819	3.505	3.792
23	0.685	0.858	1.060	1.319	1.714	2.069	2.500	2.807	3.485	3.768

df	0.25	0.20	0.15	0.10	0.05	0.025	0.01	0.005	0.001	0.0005
24	0.685	0.857	1.059	1.318	1.711	2.064	2.492	2.797	3.467	3.745
25	0.684	0.856	1.058	1.316	1.708	2.060	2.485	2.787	3.450	3.725
26	0.684	0.856	1.058	1.315	1.706	2.056	2.479	2.779	3.435	3.707
27	0.684	0.855	1.057	1.314	1.703	2.052	2.473	2.771	3.421	3.690
28	0.683	0.855	1.056	1.313	1.701	2.048	2.467	2.763	3.408	3.674
29	0.683	0.854	1.055	1.311	1.699	2.045	2.462	2.756	3.396	3.659
30	0.683	0.854	1.055	1.310	1.697	2.042	2.457	2.750	3.385	3.646
	50%	60%	70%	80%	90%	95%	98%	99%	99.8%	99.9%

Confidence level C

χ^2 -table

df	0.25	0.20	0.15	0.10	0.05	0.025	0.01	0.005	0.001	0.0005
1	1.32	1.64	2.07	2.71	3.84	5.02	6.63	7.88	10.83	12.12
2	2.77	3.22	3.79	4.61	5.99	7.38	9.21	10.60	13.82	15.20
3	4.11	4.64	5.32	6.25	7.81	9.35	11.34	12.84	16.27	17.73
4	5.39	5.99	6.74	7.78	9.49	11.14	13.28	14.86	18.47	20.00
5	6.63	7.29	8.12	9.24	11.07	12.83	15.09	16.75	20.52	22.11
6	7.84	8.56	9.45	10.64	12.59	14.45	16.81	18.55	22.46	24.10
7	9.04	9.80	10.75	12.02	14.07	16.01	18.48	20.28	24.32	26.02
8	10.22	11.03	12.03	13.36	15.51	17.53	20.09	21.95	26.12	27.87
9	11.39	12.24	13.29	14.68	16.92	19.02	21.67	23.59	27.88	29.67
10	12.55	13.44	14.53	15.99	18.31	20.48	23.21	25.19	29.59	31.42
11	13.70	14.63	15.77	17.28	19.68	21.92	24.72	26.76	31.26	33.14
12	14.85	15.81	16.99	18.55	21.03	23.34	26.22	28.30	32.91	34.82
13	15.98	16.98	18.20	19.81	22.36	24.74	27.69	29.82	34.53	36.48
14	17.12	18.15	19.41	21.06	23.68	26.12	29.14	31.32	36.12	38.11
15	18.25	19.31	20.60	22.31	25.00	27.49	30.58	32.80	37.70	39.72
16	19.37	20.47	21.79	23.54	26.30	28.85	32.00	34.27	39.25	41.31
17	20.49	21.61	22.98	24.77	27.59	30.19	33.41	35.72	40.79	42.88
18	21.60	22.76	24.16	25.99	28.87	31.53	34.81	37.16	42.31	44.43

df	0.25	0.20	0.15	0.10	0.05	0.025	0.01	0.005	0.001	0.0005
19	22.72	23.90	25.33	27.20	30.14	32.85	36.19	38.58	43.82	45.97
20	23.83	25.04	26.50	28.41	31.41	34.17	37.57	40.00	45.31	47.50
21	24.93	26.17	27.66	29.62	32.67	35.48	38.93	41.40	46.80	49.01
22	26.04	27.30	28.82	30.81	33.92	36.78	40.29	42.80	48.27	50.51
23	27.14	28.43	29.98	32.01	35.17	38.08	41.64	44.18	49.73	52.00
24	28.24	29.55	31.13	33.20	36.42	39.36	42.98	45.56	51.18	53.48
25	29.34	30.68	32.28	34.38	37.65	40.65	41.57	46.93	52.62	54.95
26	30.43	31.79	33.43	35.56	38.89	41.92	45.64	48.29	54.05	56.41
27	31.53	32.91	34.57	36.74	40.11	43.19	46.96	49.64	55.48	57.86
28	32.62	34.03	35.71	37.92	41.34	44.46	48.28	50.99	56.89	59.30
29	32.71	35.14	36.85	39.09	42.56	45.72	49.59	52.34	58.30	60.73
30	34.80	36.25	37.99	40.26	43.77	46.98	50.89	53.67	59.70	62.16

