

| <i>Description</i> | <i>Model</i> | <i>Parameter of Interest</i> | <i>Point Estimate</i> | <i>Standard Error</i> | <i>Test Statistic</i> | <i>Sampling Distribution</i> |
|----------------------------------|---|---|--|---|---|--|
| <i>Single Proportion</i> | $X \sim \text{Binom}(n, p)$ <i>Assumptions: BINS</i> | p , the true population proportion | $\widehat{p}_{AC} = \frac{X + 2}{n + 4}$ (Only make AC adjustment for confidence intervals.) | $\sqrt{\frac{\widehat{p}_{AC}(1 - \widehat{p}_{AC})}{n + 4}}$ | X , the observed number of successes | For confidence intervals: $N(0, 1)$. For hypothesis testing: $X \sim \text{Binom}(n, p_0)$ where p_0 is the value of p under the null hypothesis. |
| <i>Difference in Proportions</i> | $X \sim \text{Binom}(n_1, p_1)$ $Y \sim \text{Binom}(n_2, p_2)$ <i>Assumptions: BINS within each group</i> | $p_1 - p_2$, the difference in true population proportions | $\widehat{p}_{1AC} - \widehat{p}_{2AC}$ $\widehat{p}_{1AC} = \frac{X_1 + 1}{n_1 + 2}$ $\widehat{p}_{2AC} = \frac{X_2 + 1}{n_2 + 2}$ (Only make AC adjustment for confidence intervals.) | For confidence intervals: $\sqrt{\frac{\widehat{p}_{1AC}(1 - \widehat{p}_{1AC})}{n_1 + 2} + \frac{\widehat{p}_{2AC}(1 - \widehat{p}_{2AC})}{n_2 + 2}}$ For hypothesis testing: $\sqrt{\frac{\bar{p}(1 - \bar{p})}{n_1} + \frac{\bar{p}(1 - \bar{p})}{n_2}}$ where $\bar{p} = (X_1 + X_2)/(n_1 + n_2)$ | $Z = \frac{(\widehat{p}_1 - \widehat{p}_2) - p_{diff,null}}{SE(\widehat{p}_1 - \widehat{p}_2)}$ where $p_{diff,null}$ is the value of $p_1 - p_2$ under the null hypothesis (often 0). | $Z \sim N(0, 1)$ |
| <i>Single Mean</i> | $X_i \sim D(\mu, \sigma)$, for $i = 1, \dots, n$ where D is an arbitrary distribution, μ is the mean and σ is the std. dev. of D. <i>Assumptions: Independence</i> | μ , the true population mean | \bar{x} | $\frac{s}{\sqrt{n}}$ where s is the sample standard deviation. | $T = \frac{\bar{x} - \mu_{null}}{SE(\bar{x})}$ where μ_{null} is the value of μ under the null hypothesis. | $T \sim t(df = n - 1)$ |
| <i>Difference in Means</i> | $X_i \sim D_x(\mu_x, \sigma_x)$ $Y_i \sim D_y(\mu_y, \sigma_y)$ See above for definitions. <i>Assumptions: Independence</i> | $\mu_x - \mu_y$, the difference in true population means | $\bar{x} - \bar{y}$ | $\sqrt{\frac{s_x^2}{n_x} + \frac{s_y^2}{n_y}}$ | $T = \frac{(\bar{x} - \bar{y}) - \mu_{diff,null}}{SE(\bar{x} - \bar{y})}$ where $\mu_{diff,null}$ is the value of $\mu_x - \mu_y$ under the null hypothesis (often 0). | $T \sim t(df = W)$ $W = \frac{(\frac{s_x^2}{n_x} + \frac{s_y^2}{n_y})^2}{(\frac{s_x^2}{n_x})^2 / (n_x - 1) + (\frac{s_y^2}{n_y})^2 / (n_y - 1)}$ (provided in t.test() output) |
| <i>Linear Regression</i> | $Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i$, $\varepsilon_i \sim N(0, \sigma)$ <i>Assumptions: Linear form (1), errors are normally distributed around 0 (2), with constant variance (3)</i> | β_1 , the true population slope | $\widehat{\beta}_1 = r * \frac{s_y}{s_x}$ (provided in lm() output) | $\sqrt{\frac{\sum (y_i - \hat{y}_i)^2 / (n - 2)}{\sum (x_i - \bar{x})^2}}$ (provided in lm() summary output) | $T = \frac{\widehat{\beta}_1 - \beta_{1,null}}{SE(\widehat{\beta}_1)}$ where $\beta_{1,null}$ is the value of β_1 under the null hypothesis (often 0). | $T \sim t(df = n - 2)$ |

Hypothesis Testing

$$test\ statistic = \frac{point\ estimate - null\ value}{standard\ error}.$$

Confidence Intervals

Point Estimate \pm Quantile Confidence Score * Standard Error