

## Formules

$$\chi^2 = \sum_{i=1}^k \frac{(E_i - O_i)^2}{E_i}$$

$$h = t_{n-1; 1-\frac{\alpha}{2}} \frac{S_{\bar{x}}}{\sqrt{n}}$$

$$C_{ij} = \frac{\sum_{i=1}^{n-j} (X_i - \bar{X})(X_{i+j} - \bar{X})}{n-j}$$

$$n^* = \left\lceil n \left( \frac{h}{h^*} \right)^2 \right\rceil$$

$$P(X \in E) = \sum_{\omega \in A} p(\omega) \delta_{\omega}(E)$$

Expon:

$$f(x) = \frac{1}{\beta} e^{-(x/\beta)}, \quad x > 0$$

## Formulas

$$D_n^+ = \max_{1 \leq i \leq n} \{F_n(X_j) - \hat{F}(X_j)\}$$

$$D_n^- = \max_{1 \leq i \leq n} \{\hat{F}(X_j) - F_n(X_{j-1})\}$$

$$D_n = \max\{D_n^+, D_n^-\}$$

$$\rho_j = C_{ij}/S_X^2$$

$$S^2 = \frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n-1}$$

$$k = \lfloor 1 + 3.322 \log_{10} n \rfloor$$

Poisson:

$$f(x) = e^{-\lambda} \frac{\lambda^x}{x!}, \quad x = 0, 1, 2, \dots$$