

| Test                 | Used When Comparing  | Generic Null/Alternative  | Test Statistic   |
|----------------------|--|---|--|
| 1-Sample t           | single population mean to a hypothesized value               | $H_0 : \mu = \mu_0$<br>$H_a : \mu \neq \mu_0$                     | $t = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$   |
| 2-Sample t (Welches) | difference in population means to a hypothesized value       | $H_0 : \mu_1 - \mu_2 = d_0$<br>$H_a : \mu_1 - \mu_2 \neq d_0$     | $t = \frac{\bar{x}_1 - \bar{x}_2 - d_0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$                               |
| 1-Sample z           | single population proportion to a hypothesized value         | $H_0 : p = p_0$<br>$H_a : p \neq p_0$                             | $\frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$  |
| 2-Sample z           | difference in population proportions to a hypothesized value | $H_0 : p_1 - p_2 = d_0$<br>$H_a : p_1 - p_2 \neq d_0$             | $\frac{\hat{p}_1 - \hat{p}_2 - d_0}{\sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}}$ |
| Chi-Squared          | single population variance to a hypothesized value           | $H_0 : \sigma^2 = \sigma_0^2$<br>$H_a : \sigma^2 \neq \sigma_0^2$ | $\chi^2 = (n-1) \frac{s^2}{\sigma_0^2}$<br>d.o.f: (n - 1)  |
| Chi-Squared          | goodness-of-fit to a hypothesized discrete distribution      | $H_0 : p_1 - p_2 = d_0$<br>$H_a : p_1 - p_2 \neq d_0$             | $\chi^2 = \sum_{Cells} \frac{(Observed - Expected)^2}{Expected}$<br>d.o.f: k-1                                       |

|                        |   |   |   |
|------------------------|---|---|---|
| Chi-Squared            | independence<br>of two categorical<br>variables                 | $H_0$ : Population dist.<br>follows the specified<br>discrete distribution.<br><br>$H_a$ : Population dist.<br>does not follow the<br>specified distribution. | $\chi^2 = \sum_{Cells} \frac{(Observed - Expected)^2}{Expected}$<br><br>d.o.f: (r - 1)*(c - 1)<br><br>r: num rows, c: num columns<br>in table |
| F-test                 | ratio of population<br>variances                                | $H_0 : \frac{\sigma_1^2}{\sigma_2^2} = r_0$<br><br>$H_a : \frac{\sigma_1^2}{\sigma_2^2} \neq r_0$   | $F = \frac{s_1^2}{s_2^2}$<br><br>d.o.f.: ( $n_1 - 1$ , $n_2 - 1$ )  |
| F-test                 | ANOVA<br>table  | _____   | _____   |
| Kolmogorov-<br>Smirnov | goodness-of-fit to a<br>hypothesized continuous<br>distribution | _____   | _____   |

Notes:

$\sigma^2$ : Denotes a population variance

$s^2$ : Denotes a sample variance

$s$ : Denotes a sample standard deviation

$\mu$ : Denotes a population mean

$\bar{x}$ : Denotes a sample mean

$n$ : Number of observations in a sample

$p$ : Denotes a population proportion

$\hat{p}$ : Denotes a sample proportion

Anything with a subscript 0 (except the null hypothesis): Denotes some hypothesize value.