

	Assumptions & Comments	Hypothesis Test	Confidence Interval
One Mean	<ul style="list-style-type: none"> <li>Independent observations</li> <li>Sample from normal distribution</li> <li>Variance unknown</li> <li>Large or small sample</li> </ul>	$t^* = \frac{\bar{x} - \mu_0}{s/\sqrt{n}} \sim t_{n-1}$	$\bar{x} \pm t_{n-1; \alpha/2} \frac{s}{\sqrt{n}}$
One Mean	<ul style="list-style-type: none"> <li>iid sample</li> <li>Variance unknown</li> <li>Large sample (CLT applies)</li> <li>Approximate results</li> </ul> <p><i>Note:</i> Use of z requires CLT and a couple of other advanced stats theorems. R uses <i>t</i> with large and ugly <i>df</i>.</p>	$z^* = \frac{\bar{x} - \mu_0}{s/\sqrt{n}} \sim N(0,1) \quad \text{OR}$ $t^* = \frac{\bar{x} - \mu_0}{s/\sqrt{n}} \sim t_{n-1}$	$\bar{x} \pm z_{\alpha/2} \frac{s}{\sqrt{n}} \quad \text{OR}$ $\bar{x} \pm t_{n-1; \alpha/2} \frac{s}{\sqrt{n}}$
One Proportion	<ul style="list-style-type: none"> <li>Independent observations</li> <li>P(S) constant for all trials</li> <li>Large sample; <math>np &gt; 5</math> &amp; <math>n(1-p) &gt; 5</math></li> </ul>	$z^* = \frac{\hat{p} - p_0}{\sqrt{p_0 q_0 / n}} \sim N(0,1)$	$\hat{p} \pm z_{\alpha/2} \sqrt{\frac{\hat{p}(1 - \hat{p})}{n}}$
One Variance	<ul style="list-style-type: none"> <li>Independent observations</li> <li>Sample from normal distribution</li> <li>Variance unknown</li> <li>Large or small sample</li> </ul>	$\chi^2{}^* = \frac{(n-1)s^2}{\sigma_0^2} \sim \chi_{n-1}^2$	$\left( \frac{(n-1)s^2}{\chi_{n-1; \alpha/2}^2}, \frac{(n-1)s^2}{\chi_{n-1; 1-\alpha/2}^2} \right)$

	Assumptions & Comments	Hypothesis Test	Confidence Interval
<b>Two Means</b>	<ul style="list-style-type: none"> <li>Independent observations</li> <li>Sample from two normal distributions</li> <li>Variances unknown and equal</li> <li>Large or small sample</li> </ul>	$t^* = \frac{\bar{x}_1 - \bar{x}_2}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \sim t_{n_1+n_2-2}$ $s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$	$\bar{x}_1 - \bar{x}_2 \pm t_{n_1+n_2-2; \alpha/2} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$
<b>Two Means</b>	<ul style="list-style-type: none"> <li>iid samples from each population</li> <li>All observations independent</li> <li>Variances both unknown (not assumed equal)</li> <li>Large samples (CLT applies)</li> <li>Approximate results</li> </ul> <p>Note: Use of z requires CLT and a couple of other advanced stats theorems. R uses t with large and ugly df.</p>	$z^* = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{s_1^2/n_1 + s_2^2/n_2}} \sim N(0,1) \quad \text{OR}$ $t^* = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{s_1^2/n_1 + s_2^2/n_2}} \sim t_{df}$	$\bar{x}_1 - \bar{x}_2 \pm z_{\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \quad \text{OR}$ $\bar{x}_1 - \bar{x}_2 \pm t_{df; \alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$
<b>Two Means (paired)</b>	<ul style="list-style-type: none"> <li>Paired observations; positive correlation between x and y</li> <li>Pairs independent of each other</li> <li>Difference between pairs have normal distribution</li> <li>Large or small samples</li> </ul>	$t^* = \frac{\bar{d}}{s_d / \sqrt{n}} \sim t_{n-1}$ $d = x - y$ <p>n pairs of observations</p>	$\bar{d} \pm t_{n-1; \alpha/2} \frac{s_d}{\sqrt{n}}$
<b>Two Proportions</b>	<ul style="list-style-type: none"> <li>Independent observations</li> <li>P(S) constant for all trials within each group</li> <li>Large samples; <math>np &gt; 5</math> &amp; <math>n(1-p) &gt; 5</math></li> </ul>	$z^* = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})\left(\frac{1}{n_1} + \frac{1}{n_2}\right)}}$ $\hat{p} = \frac{n_1 \hat{p}_1 + n_2 \hat{p}_2}{n_1 + n_2}$	$\hat{p}_1 - \hat{p}_2 \pm z_{\alpha/2} \sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}$
<b>Two Variances</b>	<ul style="list-style-type: none"> <li>Independent observations</li> <li>Samples from two normal distribution</li> <li>Variances both unknown</li> <li>Large or small sample</li> </ul>	$F^* = \frac{s_1^2}{s_2^2} \sim F_{n_1-1, n_2-1}$ $s_1^2 > s_2^2$	$\left( \frac{s_1^2}{s_2^2 F_U}, \frac{s_1^2}{s_2^2 F_L} \right)$