

Chi-square

- Goodness of fit of an observed distribution
- CI for population SD of a normal distribution from a sample standard deviation
- Hypo testing for CI for population variance

F distribution

- For ANOVA
- F stat: comparing two population variances

T distribution (Student's t)

- symmetric like the normal distribution but has heavier tail

Z score

- The number of SD above or below the mean

Poisson

- Discrete probability distribution
- Probability of a given number of events occurring in a fixed interval of time
- For example: Time interval in one year

Gamma

- Commonly used in Bayesian method, where the gamma distribution is used as a **conjugate prior distribution** for various types of inverse scale (rate) parameters

Binomial

- Discrete
- Yes or no
- n independent experiment

Bernoulli

- Special case of Binomial when $n=1$

Exponential

- Continuous and independent at a **constant average rate**;
- For example: battery time lasted

Uniform

- An experiment where there is an arbitrary outcome that lies between certain bounds.

-Equally likely outcome; for example: a deck of cards games

P value

The p value is the **minimum level of significance** where the **null hypotheses** can be **rejected** and in favor of the alternative hypothesis.

t-test

A t-test is a statistical test that compares the means of two samples. It is used in hypothesis testing, with a null hypothesis that the difference in group means is zero and an alternate hypothesis that the difference in group means is different from zero.