

where, $b_{xy} = r_{xy} \frac{\sigma_x}{\sigma_y}$

(2) Regression line of y on x is

$$(y - \bar{y}) = b_{yx}(x - \bar{x})$$

where, $b_{yx} = r_{xy} \frac{\sigma_y}{\sigma_x}$

$[b_{xy}, b_{yx} \rightarrow \text{Regression co-efficient}]$

(3) The two regression lines intersect at (\bar{x}, \bar{y}) .

$$(4) b_{xy} = \frac{\text{Cov}(x,y)}{\sigma_y^2}, b_{yx} = \frac{\text{Cov}(x,y)}{\sigma_x^2}$$

$$(5) b_{xy} = \frac{1}{b_{yx}} \quad \text{i.e., } b_{xy}b_{yx} = 1.$$

$$(6) \text{The angle between two regression line is } \tan\theta = \left| \frac{1-r_{xy}^2}{b_{xy}+b_{yx}} \right|.$$

Spearman Rank Correlation Coefficient

(1) The Spearman rank correlation coefficient is given by

$$r = 1 - \frac{6 \sum d^2}{n(n^2 - 1)}.$$

where, $d = \text{difference between the ranks}$

$n = \text{total observations}$

(2) If there are repetition of a rank for m items then a correction of the factor

$$\frac{1}{12}(m^3 - m) \text{ is needed.}$$

$$\text{Then the rank will be } r = 1 - \frac{6[\sum d^2 + \frac{1}{12}(m^3 - m)]}{n(n^2 - 1)}.$$