

Statistics Formulas

Descriptive Statistics

Frequencies

Sample size n num of individuals in the sample.

Absolute frequency n_i (num of x_i in the sample)

Relative frequency $f_i = n_i/n$

Cumulative absolute freq $N_i = \sum_{k=0}^i n_k$

Cumulative relative freq $F_i = N_i/n$

Central tendency statistics

Mean $\bar{x} = \frac{\sum x_i n_i}{n}$

Median me The value with cum.rel.freq. $F_{me} = 0.5$.

Mode mo The most frequent value.

Position statistics

Quartiles Q_1, Q_2, Q_3 divide the distribution into 4 equal parts. Their cum.rel.freqs. are $F_{Q_1} = 0.25$, $F_{Q_2} = 0.5$ and $F_{Q_3} = 0.75$.

Percentiles P_1, P_2, \dots, P_{99} divide the distribution into 100 equal parts. The cum.rel.freq. is $F_{P_i} = i/100$.

Dispersion statistics

Interquartile range $IQR = Q_3 - Q_1$

Variance $s^2 = \frac{\sum (x_i - \bar{x})^2 n_i}{n} = \frac{\sum x_i^2 n_i}{n} - \bar{x}^2$

Standard deviation $s = \sqrt{s^2}$

Coefficient of variation $cv = \frac{s}{|\bar{x}|}$

Shape statistics

Coefficient of skewness $g_1 = \frac{\sum (x_i - \bar{x})^3 f_i}{s^3}$

Coefficient of kurtosis $g_2 = \frac{\sum (x_i - \bar{x})^4 f_i}{s^4} - 3$

Linear transformations

Linear transformation $y = a + bx$

$$\bar{y} = a + b\bar{x}$$

$$s_y = bs_x$$

Standardization $z = \frac{x - \bar{x}}{s_x}$

Regression and correlation

Linear regression

Covariance $s_{xy} = \frac{\sum x_i y_i n_{ij}}{n} - \bar{x}\bar{y}$

Regression lines :

$$y \text{ on } x : y = \bar{y} + \frac{s_{xy}}{s_x^2}(x - \bar{x})$$

$$x \text{ on } y : x = \bar{x} + \frac{s_{xy}}{s_y^2}(y - \bar{y})$$

Regression coefficients

$$(y \text{ on } x) b_{yx} = \frac{s_{xy}}{s_x^2} \quad (x \text{ on } y) b_{xy} = \frac{s_{xy}}{s_y^2}$$

Coefficient of determination

$$r^2 = \frac{s_{xy}^2}{s_x^2 s_y^2} \quad 0 \leq r^2 \leq 1$$

Correlation coefficient

$$r = \frac{s_{xy}}{s_x s_y} \quad -1 \leq r \leq 1$$

Non-linear regression

Exponential model $y = e^{a+bx}$

Apply the logarithm to the dependent variable and compute the line $\log y = a + bx$.

Logarithmic model $y = a + b \log x$

Apply the logarithm to the independent variable and compute the line $y = a + b \log x$.

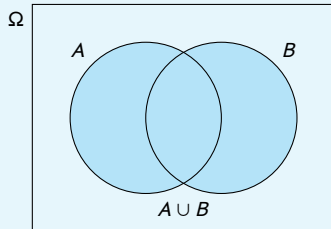
Potential model $y = ax^b$

Apply the logarithm to both variables and compute the line $\log y = a + b \log x$.

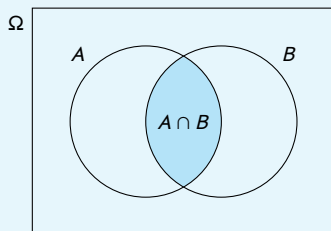
Probability

Event operations

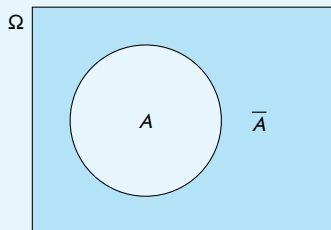
Union



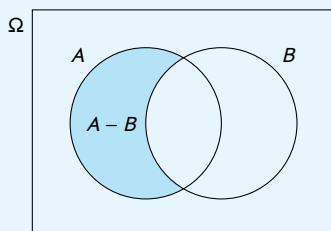
Intersection



Complement



Difference



Algebra of events

Idempotency $A \cup A = A$, $A \cap A = A$

Commutative $A \cup B = B \cup A$, $A \cap B = B \cap A$

Associative $(A \cup B) \cup C = A \cup (B \cup C)$, $(A \cap B) \cap C = A \cap (B \cap C)$

Distributive $(A \cup B) \cap C = (A \cap C) \cup (B \cap C)$, $(A \cap B) \cup C = (A \cup C) \cap (B \cup C)$

Neutral element $A \cup \emptyset = A$, $A \cap \Omega = A$

Absorbing element $A \cup \Omega = \Omega$, $A \cap \emptyset = \emptyset$

Complementary symmetric element $A \cup \bar{A} = \Omega$, $A \cap \bar{A} = \emptyset$

Double contrary $\bar{\bar{A}} = A$

Morgan's laws $\overline{A \cup B} = \bar{A} \cap \bar{B}$, $\overline{A \cap B} = \bar{A} \cup \bar{B}$

Basic probability

Union $P(A \cup B) = P(A) + P(B) - P(A \cap B)$

Intersection $P(A \cap B) = P(A)P(B|A)$

Difference $P(A - B) = P(A) - P(A \cap B)$

Contrary $P(\bar{A}) = 1 - P(A)$

Conditional probability

Conditional probability $P(A|B) = \frac{P(A \cap B)}{P(B)}$

Independent events $P(A|B) = P(A)$

Total probability Theorem

$$P(B) = \sum_{i=1}^n P(A_i)P(B|A_i)$$

Bayes Theorem

$$P(A_i|B) = \frac{P(A_i)P(B|A_i)}{\sum_{i=1}^n P(A_i)P(B|A_i)}$$

Diagnostic tests

Prevalence Proportion of people with the disease $P(D)$

Sensitivity $P(+|D)$

Specificity $P(-|\bar{D})$

Positive Predictive Value (PPV) $P(D|+)$

Negative Predictive Value (NPV) $P(\bar{D}|-)$

Positive Likelihood Ratio (LR+) $\frac{P(+|D)}{P(+|\bar{D})}$

Negative Likelihood Ratio (LR-) $\frac{P(-|D)}{P(-|\bar{D})}$

Random Variables

Discrete

Binomial probability function $B(n, p)$

$$f(x) = \binom{n}{x} p^x (1-p)^{n-x}$$

Poisson probability function $P(\lambda)$

$$f(x) = e^{-\lambda} \frac{\lambda^x}{x!}$$

Law of rare events $B(n, p) \approx P(np)$ for $n \geq 30$ and $p \leq 0.1$.

Continuous

Normal $N(\mu, \sigma)$

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

Standard normal $N(0, 1)$

Chi-square $\chi^2(n)$

$$X = Z_1^2 + \dots + Z_n^2,$$

where $Z_i \sim N(0, 1)$.

Student's t $T(n)$

$$T = \frac{Z}{\sqrt{X/n}},$$

where $Z \sim N(0, 1)$ and $X \sim \chi^2(n)$.

Fisher's F $F(n, m)$

$$F = \frac{X/m}{Y/n},$$

where $X \sim \chi^2(m)$ and $Y \sim \chi^2(n)$.