

$$s_p^2 = \frac{s_1^2(n_1 - 1) + s_2^2(n_2 - 1)}{n_1 + n_2 - 2}$$

$$v = \frac{(s_1^2/n_1 + s_2^2/n_2)^2}{(s_1^2/n_1)^2/(n_1 - 1) + (s_2^2/n_2)^2/(n_2 - 1)}$$

$$b_1 = \frac{n \sum_{i=1}^n x_i y_i - \left( \sum_{i=1}^n x_i \right) \left( \sum_{i=1}^n y_i \right)}{n \sum_{i=1}^n x_i^2 - \left( \sum_{i=1}^n x_i \right)^2} = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}$$

$$b_0 = \frac{\sum_{i=1}^n y_i - b_1 \sum_{i=1}^n x_i}{n} = \bar{y} - b_1 \bar{x}.$$

$$S_{xx} = \sum_{i=1}^n (x_i - \bar{x})^2, \quad S_{yy} = \sum_{i=1}^n (y_i - \bar{y})^2, \quad S_{xy} = \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y}).$$

$$s^2 = \frac{SSE}{n - k - 1}, \quad \text{where} \quad SSE = \sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - \hat{y}_i)^2.$$

$$SST = \sum_{i=1}^n (y_i - \bar{y})^2 = \text{total sum of squares}$$

$$SSR = \sum_{i=1}^n (\hat{y}_i - \bar{y})^2 = \text{regression sum of squares.}$$

$$R^2 = \frac{SSR}{SST} = \frac{\sum_{i=1}^n (\hat{y}_i - \bar{y})^2}{\sum_{i=1}^n (y_i - \bar{y})^2} = 1 - \frac{SSE}{SST}.$$

$$R_{\text{adj}}^2 = 1 - \frac{SSE/(n - k - 1)}{SST/(n - 1)}$$

$$SST = \sum_{i=1}^k \sum_{j=1}^{n_i} (y_{ij} - \bar{y}_{..})^2, \quad SSA = \sum_{i=1}^k n_i (\bar{y}_{i.} - \bar{y}_{..})^2,$$

Formulas related to section 11.5 of the reference book