Statistical Tables & Formulae

Measures of Central Tendency: Sample Mean and Sample Variance

$$\bar{x} = \frac{\sum x}{n} \quad , \quad s^2 = \frac{\sum (x-\bar{x})^2}{n-1} = \frac{\sum x^2 - \frac{\left(\sum x\right)^2}{n}}{n-1}$$

Counting

Permutation: $${}_nP_r = \frac{n!}{(n-r)!},$$

Combination: $${}_nC_r = \frac{n!}{r!(n-r)!},$$

Probability

Addition Rule:
P(A U B) = P(A) + P(B) – P(A ∩ B)
P(A ∩ B) = 0 if A and B are mutually exclusive events,

Multiplication Rule:
P(A ∩ B) = P(A) P(B) if A and B are Independent events
P(A ∩ B) = P(A) P(B|A) if A and B are Dependent events

Discrete Probability Distribution:

$$E(x) = \mu = \sum xP(x), \quad E(x^2) = \sum x^2 P(x), \quad Var(x) = E(x^2) - \mu^2 = \sum (x-\mu)^2 P(x)$$

Binomial Distribution

$X \sim Bin\ (n, p)$

$P(x) = nCx\ p^x (1-p)^{n-x}$

where $x = 0,1,2,..\ n$

$E(x) = Mean, \mu = \ np$

$Var(x) = Var\ iance, \sigma^2 = np\ (1\text{-}p)$

Poisson Distribution

$X \sim Po\ (\mu)$

$P(x) = e^{-\mu}\frac{\mu^x}{x!}\ , x = 0,1,2,3\ ..$

where e is approx. ***2.718***

$E(x) = Var(x) = \ \mu$

Confidence Interval for Population Mean μ

Population Variance, σ^2	Sample size, n	c Confidence Interval
known	any n	$\left(\bar{x} - z_c\frac{\sigma}{\sqrt{n}},\ \bar{x} + z_c\frac{\sigma}{\sqrt{n}}\right)$
unknown	$n \geq 30$	$\left(\bar{x} - z_c\frac{s}{\sqrt{n}},\ \bar{x} + z_c\frac{s}{\sqrt{n}}\right)$
unknown	$n < 30$	$\left(\bar{x} - t_c\frac{s}{\sqrt{n}},\ \bar{x} + t_c\frac{s}{\sqrt{n}}\right)$

Conversion from any normal variable to standard normal variable

For Normal Probability Distribution, $z = \frac{x - \mu}{\sigma}$

For Sampling Distribution of the Sample Mean,

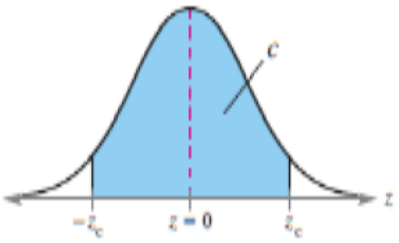
Test Statistic	Population Variance, σ^2	Sample size, *n*
$z = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}}$	known	any *n*
$z = \frac{\bar{x} - \mu}{s/\sqrt{n}}$	unknown	$n \geq 30$
$t = \frac{\bar{x} - \mu}{s/\sqrt{n}}$ *with df=n-1*	unknown	$n < 30$

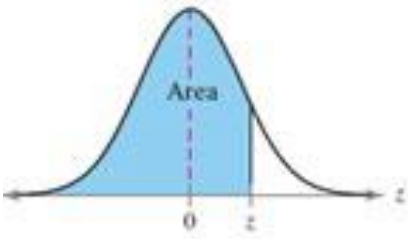
Table 1: Standard Normal Distribution

z	.09	.08	.07	.06	.05	.04	.03	.02	.01	.00
−3.4	.0002	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003	.0003
−3.3	.0003	.0004	.0004	.0004	.0004	.0004	.0004	.0005	.0005	.0005
−3.2	.0005	.0005	.0005	.0006	.0006	.0006	.0006	.0006	.0007	.0007
−3.1	.0007	.0007	.0008	.0008	.0008	.0008	.0009	.0009	.0009	.0010
−3.0	.0010	.0010	.0011	.0011	.0011	.0012	.0012	.0013	.0013	.0013
−2.9	.0014	.0014	.0015	.0015	.0016	.0016	.0017	.0018	.0018	.0019
−2.8	.0019	.0020	.0021	.0021	.0022	.0023	.0023	.0024	.0025	.0026
−2.7	.0026	.0027	.0028	.0029	.0030	.0031	.0032	.0033	.0034	.0035
−2.6	.0036	.0037	.0038	.0039	.0040	.0041	.0043	.0044	.0045	.0047
−2.5	.0048	.0049	.0051	.0052	.0054	.0055	.0057	.0059	.0060	.0062
−2.4	.0064	.0066	.0068	.0069	.0071	.0073	.0075	.0078	.0080	.0082
−2.3	.0084	.0087	.0089	.0091	.0094	.0096	.0099	.0102	.0104	.0107
−2.2	.0110	.0113	.0116	.0119	.0122	.0125	.0129	.0132	.0136	.0139
−2.1	.0143	.0146	.0150	.0154	.0158	.0162	.0166	.0170	.0174	.0179
−2.0	.0183	.0188	.0192	.0197	.0202	.0207	.0212	.0217	.0222	.0228
−1.9	.0233	.0239	.0244	.0250	.0256	.0262	.0268	.0274	.0281	.0287
−1.8	.0294	.0301	.0307	.0314	.0322	.0329	.0336	.0344	.0351	.0359
−1.7	.0367	.0375	.0384	.0392	.0401	.0409	.0418	.0427	.0436	.0446
−1.6	.0455	.0465	.0475	.0485	.0495	.0505	.0516	.0526	.0537	.0548
−1.5	.0559	.0571	.0582	.0594	.0606	.0618	.0630	.0643	.0655	.0668
−1.4	.0681	.0694	.0708	.0721	.0735	.0749	.0764	.0778	.0793	.0808
−1.3	.0823	.0838	.0853	.0869	.0885	.0901	.0918	.0934	.0951	.0968
−1.2	.0985	.1003	.1020	.1038	.1056	.1075	.1093	.1112	.1131	.1151
−1.1	.1170	.1190	.1210	.1230	.1251	.1271	.1292	.1314	.1335	.1357
−1.0	.1379	.1401	.1423	.1446	.1469	.1492	.1515	.1539	.1562	.1587
−0.9	.1611	.1635	.1660	.1685	.1711	.1736	.1762	.1788	.1814	.1841
−0.8	.1867	.1894	.1922	.1949	.1977	.2005	.2033	.2061	.2090	.2119
−0.7	.2148	.2177	.2206	.2236	.2266	.2296	.2327	.2358	.2389	.2420
−0.6	.2451	.2483	.2514	.2546	.2578	.2611	.2643	.2676	.2709	.2743
−0.5	.2776	.2810	.2843	.2877	.2912	.2946	.2981	.3015	.3050	.3085
−0.4	.3121	.3156	.3192	.3228	.3264	.3300	.3336	.3372	.3409	.3446
−0.3	.3483	.3520	.3557	.3594	.3632	.3669	.3707	.3745	.3783	.3821
−0.2	.3859	.3897	.3936	.3974	.4013	.4052	.4090	.4129	.4168	.4207
−0.1	.4247	.4286	.4325	.4364	.4404	.4443	.4483	.4522	.4562	.4602
−0.0	.4641	.4681	.4721	.4761	.4801	.4840	.4880	.4920	.4960	.5000

Critical Values

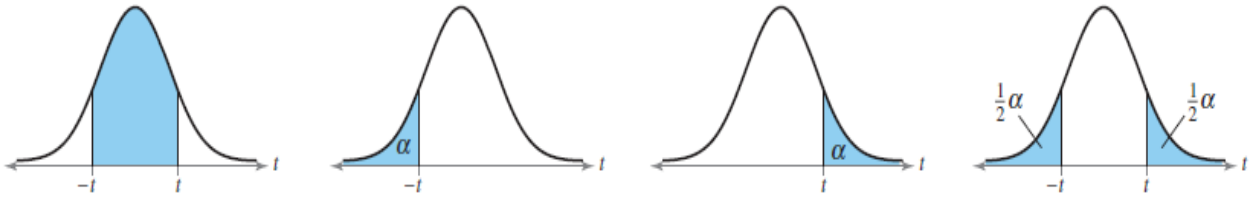
Level of Confidence c	z_c
0.80	1.28
0.90	1.645
0.95	1.96
0.99	2.575





z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

Table 2: *t* – Distribution



c-confidence interval | Left-tailed test | Right-tailed test | Two-tailed test

	Level of confidence, c	0.50	0.80	0.90	0.95	0.98	0.99
	One tail, α	0.25	0.10	0.05	0.025	0.01	0.005
d.f.	Two tails, α	0.50	0.20	0.10	0.05	0.02	0.01
1		1.000	3.078	6.314	12.706	31.821	63.657
2		.816	1.886	2.920	4.303	6.965	9.925
3		.765	1.638	2.353	3.182	4.541	5.841
4		.741	1.533	2.132	2.776	3.747	4.604
5		.727	1.476	2.015	2.571	3.365	4.032
6		.718	1.440	1.943	2.447	3.143	3.707
7		.711	1.415	1.895	2.365	2.998	3.499
8		.706	1.397	1.860	2.306	2.896	3.355
9		.703	1.383	1.833	2.262	2.821	3.250
10		.700	1.372	1.812	2.228	2.764	3.169
11		.697	1.363	1.796	2.201	2.718	3.106
12		.695	1.356	1.782	2.179	2.681	3.055
13		.694	1.350	1.771	2.160	2.650	3.012
14		.692	1.345	1.761	2.145	2.624	2.977
15		.691	1.341	1.753	2.131	2.602	2.947
16		.690	1.337	1.746	2.120	2.583	2.921
17		.689	1.333	1.740	2.110	2.567	2.898
18		.688	1.330	1.734	2.101	2.552	2.878
19		.688	1.328	1.729	2.093	2.539	2.861
20		.687	1.325	1.725	2.086	2.528	2.845
21		.686	1.323	1.721	2.080	2.518	2.831
22		.686	1.321	1.717	2.074	2.508	2.819
23		.685	1.319	1.714	2.069	2.500	2.807
24		.685	1.318	1.711	2.064	2.492	2.797
25		.684	1.316	1.708	2.060	2.485	2.787
26		.684	1.315	1.706	2.056	2.479	2.779
27		.684	1.314	1.703	2.052	2.473	2.771
28		.683	1.313	1.701	2.048	2.467	2.763
29		.683	1.311	1.699	2.045	2.462	2.756
∞		.674	1.282	1.645	1.960	2.326	2.576