

1. GLRT

$$\Lambda = \frac{\max_{\theta \in \omega_0} [Lik(\theta)]}{\max_{\theta \in \Omega} [Lik(\theta)]}$$

2. ECDF

$$F_n(x) = \frac{1}{n}(\#x_i \leq x)$$

3. Survival Function

$$S(t) = P(T > t) = 1 - F(t)$$

4. Hazard function

$$h(t) = \frac{f(t)}{1 - F(t)}$$
$$h(t) = -\frac{d}{dt} \log S(t)$$

5. Sample variance

$$s^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2$$

6. Pooled sample variance and t statistic

$$s_p^2 = \frac{(n-1)s_X^2 + (m-1)s_Y^2}{m+n-2}$$
$$t = \frac{(\bar{X} - \bar{Y}) - (\mu_X - \mu_Y)}{s_p \sqrt{\frac{1}{n} + \frac{1}{m}}}$$

7. Degrees of freedom for t statistic for non-pooled variance

$$df = \frac{[(s_X^2/n) + (s_Y^2/m)]^2}{\frac{(s_X^2/n)^2}{n-1} + \frac{(s_Y^2/m)^2}{m-1}}$$

8. Estimates of β_0 and β_1

(a) Main formulas

$$\hat{\beta}_0 = \frac{(\sum_{i=1}^n x_i^2)(\sum_{i=1}^n y_i) - (\sum_{i=1}^n x_i)(\sum_{i=1}^n x_i y_i)}{n \sum_{i=1}^n x_i^2 - (\sum_{i=1}^n x_i)^2}$$
$$\hat{\beta}_1 = \frac{n \sum_{i=1}^n x_i y_i - (\sum_{i=1}^n x_i)(\sum_{i=1}^n y_i)}{n \sum_{i=1}^n x_i^2 - (\sum_{i=1}^n x_i)^2}$$

(b) Formulas based on Problem 10. Ch. 14

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

$$\hat{\beta}_1 = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2} = \frac{r \times SD(y)}{SD(x)}$$

9. Variances of $\hat{\beta}_0$ and $\hat{\beta}_1$

$$Var(\hat{\beta}_0) = \frac{\sigma^2 \sum_{i=1}^n x_i^2}{n \sum_{i=1}^n x_i^2 - (\sum_{i=1}^n x_i)^2}$$

$$Var(\hat{\beta}_1) = \frac{n\sigma^2}{n \sum_{i=1}^n x_i^2 - (\sum_{i=1}^n x_i)^2}$$