

Case 1: One Variable (Population)

Assumptions	σ is known	σ is unknown	$n(p_0) > 5$ and $n(1 - p_0) > 5$
Parameter of interest:	Mean, μ	Mean, μ	Proportion, p
Confidence Interval Formula:	$\bar{x} \pm z(\alpha/2) \frac{\sigma}{\sqrt{n}}$	$\bar{x} \pm t(df, \alpha/2) \frac{s}{\sqrt{n}}$ with $df = n - 1$	$p' \pm z(\alpha/2) \sqrt{\frac{p'q'}{n}}$
Name of Hypothesis Test, H_0	One sample z-test, $H_0: \mu = \mu_0$	One sample t-test, $H_0: \mu = \mu_0$	One sample test of proportion $H_0: p = p_0$
Test Statistic Formula:	$z^* = \frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}}$	$t^* = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$ with $df = n - 1$	$z^* = \frac{p' - p_0}{\sqrt{\frac{p_0q_0}{n}}}$
p-value:	$H_a: \mu > \mu_0$, p-value= $P(z \geq z^*)$ $H_a: \mu < \mu_0$, p-value= $P(z \leq z^*)$ $H_a: \mu \neq \mu_0$, p-value= $2 \times P(z \geq z^*)$	$H_a: \mu > \mu_0$, p-value= $P(t(df) \geq t^*)$ $H_a: \mu < \mu_0$, p-value= $P(t(df) \leq t^*)$ $H_a: \mu \neq \mu_0$, p-value= $2 \times P(t(df) \geq t^*)$	$H_a: p > p_0$, p-value= $P(z \geq z^*)$ $H_a: p < p_0$, p-value= $P(z \leq z^*)$ $H_a: p \neq p_0$, p-value= $2 \times P(z \geq z^*)$

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Case 3: More than Two Populations (Multinomial Experiment, Contingency Table, Test of Homogeneity - ANOVA)

	Multinomial Experiment, Contingency Table, Homogeneity		Analysis of Variance (ANOVA)
Parameter of interest:	Probability: p_1, p_2, \dots, p_k	Probability	Mean: $\mu_1, \mu_2, \dots, \mu_c$
H_0	$H_0: p_1 = p_{10}, \dots, p_k = p_{k0}$	H_0 : Independency (Homogeneity)	$H_0: \mu_1 = \mu_2 = \dots = \mu_c$
Test Statistic Formula:	$\chi^{2*} = \sum_{\text{all cells}} \frac{(O - E)^2}{E}$		$F^* = \frac{\text{MS}(\text{factor})}{\text{MS}(\text{error})} = \frac{\text{SS}(\text{factor})/\text{df}(\text{factor})}{\text{SS}(\text{error})/\text{df}(\text{error})}$
df and other items	$df = k - 1$ $E_i = n \times p_{i0}$	$df = (r - 1)(c - 1)$ $E_{ij} = \frac{R_i \times C_j}{n}$	$\text{df}(\text{factor}) = c - 1, \quad \text{df}(\text{error}) = n - c$ $\text{SS}(\text{factor}) = \left(\frac{C_1^2}{k_1} + \frac{C_2^2}{k_2} + \dots + \frac{C_c^2}{k_c} \right) - \frac{(\sum x)^2}{n}$ $\text{SS}(\text{error}) = \sum (x^2) - \left(\frac{C_1^2}{k_1} + \frac{C_2^2}{k_2} + \dots + \frac{C_c^2}{k_c} \right)$
p-value:	$\text{p-value} = P(\chi^2(df) \geq \chi^{2*})$		$\text{p-value} = P(F(df_n, df_d) \geq F^*)$