

Statistics formula sheet

Summarising data

Sample mean:

$$\bar{x} = \frac{1}{n} \sum_{i=1}^n x_i.$$

Sample variance:

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

Sample covariance:

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

Sample correlation:

$$r = \frac{s}{s_x s_y}.$$

Probability

Addition law:

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

Multiplication law:

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

Partition law: For a partition B_1, B_2, \dots, B_k

$$P(A) = \sum_{i=1}^k P(A \cap B_i) = \sum_{i=1}^k P(A|B_i)P(B_i).$$

Bayes' formula:

$$P(B_i|A) = \frac{P(A|B_i)P(B_i)}{P(A)} = \frac{P(A|B_i)P(B_i)}{\sum_{j=1}^k P(A|B_j)P(B_j)}.$$

Discrete distributions

Mean value:

$$E(X) = \mu = \sum_{x_i \in \mathcal{B}} x_i p(x_i).$$

Variance:

$$\text{Var}(X) = \sum_{x_i \in \mathcal{B}} (x_i - \mu)^2 p(x_i) = \sum_{x_i \in \mathcal{B}} x_i^2 p(x_i) - \mu^2.$$

The binomial distribution:

$$p(x) = \binom{n}{x} \theta^x (1-\theta)^{n-x} \text{ for } x = 0, 1, \dots, n.$$

This has mean $n\theta$ and variance $n\theta(1-\theta)$.
The Poisson distribution:

$$p(x) = \frac{\lambda^x \exp(-\lambda)}{x!} \text{ for } x = 0, 1, 2, \dots.$$

This has mean λ and variance λ .

Continuous distributions

Distribution function:

$$F(y) = P(X \leq y) = \int_{-\infty}^y f(x) dx.$$

Density function:

$$f(x) = \frac{d}{dx} F(x).$$

Evaluating probabilities:

$$P(a < X \leq b) = \int_a^b f(x) dx = F(b) - F(a).$$

Expected value:

$$E(X) = \mu = \int_{-\infty}^{\infty} x f(x) dx.$$

Variance:

$$\text{Var}(X) = \int_{-\infty}^{\infty} (x - \mu)^2 f(x) dx = \int_{-\infty}^{\infty} x^2 f(x) dx - \mu^2.$$

Hazard function:

$$h(t) = \frac{f(t)}{1 - F(t)}.$$

Normal density with mean μ and variance σ^2 :

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left\{ -\frac{1}{2} \left(\frac{x - \mu}{\sigma} \right)^2 \right\} \text{ for } x \in [-\infty, \infty].$$

Weibull density:

$$f(t) = \lambda c t^{c-1} \exp(-\lambda t^c) \text{ for } t \geq 0.$$

Exponential density:

$$f(t) = \lambda \exp(-\lambda t) \text{ for } t \geq 0.$$

This has mean λ^{-1} and variance λ^{-2} .

Test for population mean

Data: Single sample of measurements x_1, \dots, x_n .

Hypothesis: $H: \mu = \mu_0$.

Method:

- Calculate \bar{x} , s^2 , and $t = (\bar{x} - \mu_0) \sqrt{n}/s$.
- Obtain critical value from t -tables, $df = n - 1$.

Business Statistics Formula Sheet Probability Chapter

Richard I. Levin, David S. Rubin



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