

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:

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

Variance:

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

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:

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

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

Lei Huang



Business Statistics Formula Sheet Probability Chapter:

This book delves into Business Statistics Formula Sheet Probability Chapter. Business Statistics Formula Sheet Probability Chapter is an essential topic that needs to be grasped by everyone, from students and scholars to the general public. This book will furnish comprehensive and in-depth insights into Business Statistics Formula Sheet Probability Chapter, encompassing both the fundamentals and more intricate discussions.

1. The book is structured into several chapters, namely:
 - Chapter 1: Introduction to Business Statistics Formula Sheet Probability Chapter
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