



## FINQUIZ FORMULA SHEET CFA PROGRAM LEVEL II

$$1. \text{ Sample Cov (X, Y)} = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{n-1}$$

$$2. \text{ Correlation Coefficient} = r_{xy} = \frac{\text{cov}(x, y)}{\text{std}(x)\text{std}(y)} \text{ or}$$

$$r = \frac{\text{cov}(x, y)}{\sqrt{\text{var}(x)\text{var}(y)}}$$

$$3. \text{ t-test (for normally distributed variables)} =$$

$$t = \frac{\bar{x} - \bar{y}}{\frac{s}{\sqrt{n}}}$$

t distribution with (n - 1) deg. of freedom

$$4. \text{ Linear Regression} = Y_i = b_0 + b_1 X_i + u_i$$

- Intercept ( $b_0$ ) =  $\bar{y}_i - \bar{b}_1 \bar{x}$
- Slope or regression coefficient =  $b_1 = \frac{\text{cov}(x, y)}{\text{var}(x)} = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{\sum_{i=1}^n (x_i - \bar{x})^2}$

$$5. \text{ Standard Error of Estimate SEE} = s_{e_i} =$$

$$s \sqrt{\frac{1}{n-1} - \frac{x_i^2 \sum_{i=1}^n (y_i - \bar{y})^2}{\sum_{i=1}^n (x_i - \bar{x})^2}}$$

$$6. \text{ Coefficient of Determination (R}^2) =$$

$$= \frac{SSR}{SST} \text{ ---where, } 0 \leq R^2 \leq 1$$

(for single independent variable  $R^2 = r^2$ )

$$7. SST = SSE + SSR(\text{or } RSS)$$

8. Hypothesis Testing:

- Null and Alternative hypotheses
- $H_0: \beta_1 = 0$  (no linear relationship)
- $H_1: \beta_1 \neq 0$  (linear relationship does exist)

$$\bullet \text{ Test statistic} = t = \frac{\hat{\beta}_1 - \beta_1}{s_{\hat{\beta}_1}}$$

$$\bullet \text{ Confidence Interval} = \hat{\beta}_1 \pm t_{\alpha/2} s_{\hat{\beta}_1}$$

9. ANOVA (Analysis of variance) =

ANOVA	SS	MS	F
Regression $d.f = k$	$SSR = \sum_{i=1}^n (\hat{y}_i - \bar{y})^2$	$\frac{SSR}{k}$	$\frac{SSR \cdot n}{SSE \cdot (k - 1)}$
Error $d.f = n - k - 1$	$SSE = \sum_{i=1}^n (y_i - \hat{y}_i)^2$	$\frac{SSE}{n - k - 1}$	

Total $d.f = n - 1$	$SST = \sum_{i=1}^n (y_i - \bar{y})^2$		
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Source of Variability	df	Sum of Squares	Mean Sum of Squares
Regression (Explained)	1	SSR	SSR / 1
Error (Unexplained)	n-2	SSE	SSE / (n-2)
Total	n-1	SST = SSR + SSE	

$$10. \text{ F-Statistic or F-Test} = \frac{\text{Mean SSR}}{\text{Mean SSE}} = \frac{\frac{SSR}{k}}{\frac{SSE}{n-k-1}}$$

(df numerator = k - 1)  
(df denominator = n - k - 1 = n - 2)

$$11. \text{ Prediction Intervals} = \bar{Y} \pm t_{\alpha/2} s_{f_i}$$

where  $s_{f_i}^2 = s^2 \left( 1 + \frac{1}{n} + \frac{(x_i - \bar{x})^2}{\sum_{i=1}^n (x_i - \bar{x})^2} \right)$  and

$$s_{f_i} = \sqrt{s_{f_i}^2}$$

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**Daniela Niemeyer**



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## **Table of Contents Cfa Level 2 Essential Formulas Full Download**

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  - Advantages of eBooks Over Traditional Books
2. Identifying Cfa Level 2 Essential Formulas Full Download
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Cfa Level 2 Essential Formulas Full Download
  - User-Friendly Interface
4. Exploring eBook Recommendations from Cfa Level 2 Essential Formulas Full Download
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  - Interactive Elements Cfa Level 2 Essential Formulas Full Download
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  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Cfa Level 2 Essential Formulas Full Download
9. Balancing eBooks and Physical Books Cfa Level 2 Essential Formulas Full Download
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Cfa Level 2 Essential Formulas Full Download
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  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
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  - Carving Out Dedicated Reading Time
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  - Distinguishing Credible Sources
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- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
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- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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