

Statistics Cheat Sheet

Mr. Roth, Mar 2004

1. Fundamentals

- a. Population – Everybody to be analysed
 - Parameter – # summarizing Pop
- b. Sample – Subset of Pop we collect data on
 - Statistics – # summarizing Sample
- c. Quantitative Variables – a number
 - Discrete – countable (# cars in family)
 - Continuous – Measurements – always # between
- d. Qualitative
 - Nominal – just a name
 - Ordinal – Order matters (low, mid, high)

Choosing a Sample

- a. Sample Frame – list of pop we choose sample from
- b. Biased – sampling differs from pop characteristics.
- c. Volunteer Sample – any of below three types may end up as volunteer if people choose to respond.

Sample Designs

- a. Judgement Samp: Choose what we think represents
 - Convenience Sample – easily accessed people
- b. Probability Samp: Elements selected by Prob
 - Simple random sample – every element – chance
 - Systematic sample – almost random but we choose by method
- c. Census – data on every everyone/thing in pop

Stratified Sampling

Divide pop into subpop based upon characteristics

- a. Proportional: in proportion to total pop
- b. Stratified Random: select random within substrata
- c. Cluster: Selection within representative clusters

Collect the Data

- a. Experiment: Control the environment
- b. Observation:

2. Single Variable Data - Distributions

- a. Graphing Categorical: Pie & bar chart
- b. Histogram (classes, count within each class)
 - shape, center, spread. Symmetric, skewed right, skewed left;
- c. Stemplots

0	11222	0	112233
1	011333	0	56677
2	etc	1	

c. Mean: $\bar{x} = \sum x_i / n$

d. Median: M: If odd – center, If even – mean of 2

a. Boxplot:



- e. Variance: $s^2 = \sum (x - \bar{x})^2 / (n - 1) = SS_x / (n - 1)$.
- f. p78: standard deviation, $s = \sqrt{s^2}$
- g. $SS_x = \sum (x - \bar{x})^2 = \sum x^2 - (\sum x)^2 / n$
- h. Density curve – relative proportion within classes – area under curve = 1
- i. Normal Distribution: 68, 95, 99.7 % within 1, 2, 3 std deviations.
- j. p98: z-score $z = (x - \bar{x}) / s$ or $(x - \mu) / \sigma$
- k. Standard Normal: $N(0,1)$ when $N(\mu, \sigma)$

3. Bivariate - Scatterplots & Correlation

- a. Explanatory – Independent variable
- b. Response – dependent variable
- c. Scatterplot: form, direction, strength, outliers
- d. – form is linear/negative, ...
- e. – to add categorical use different color/symbol
- f. p147: Linear Correlation- direction & strength of linear relationship
- g. Pearson's Coeff: $(-1 \leq r \leq 1)$ 1 is perfectly linear + slope, -1 is perfectly linear – slope.
- h. $r = \frac{1}{n-1} + \sum \frac{(x - \bar{x})(y - \bar{y})}{s_x s_y} = \frac{SS_{xy}}{\sqrt{SS_x SS_y}}$.
- i. $r = z_x z_y / (n-1)$.
- j. $SS_{xy} = \sum xy - \frac{\sum x \sum y}{n}$

4. Regression

- a. least squares – sum of squares of vertical error minimized
- b. p154: $y = b_0 + b_1 x$, or $\hat{y} = a + bx$.
- c. (same as $y = mx + b$)
- d. $b_1 = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sum (x - \bar{x})^2} = \frac{SS_{xy}}{SS_x} = r (s_y / s_x)$
- e. Then solving knowing lines thru centroid $((\bar{x}, \bar{y}); a = \bar{y} - b\bar{x})$
- f. $b_0 = \frac{\sum y - (b_1 \sum x)}{n}$
- g. r^2 is proportion of variation described by linear relationship
- h. residual = $y - \hat{y}$ = observed – predicted.

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