

# 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 everything 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	

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

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



- g. Variance:  $s^2 = \sum (x - \bar{x})^2 / (n - 1) = SS_x / (n - 1)$
- h. p78: standard deviation,  $s = \sqrt{s^2}$
- i.  $SS_x = \sum (x - \bar{x})^2 = \sum x^2 - (\sum x)^2 / n$
- j. Density curve – relative proportion within classes – area under curve = 1
- k. Normal Distribution: 68, 95, 99.7 % within 1, 2, 3 std deviations.
- l. p98: z-score  $z = (x - \bar{x}) / s$  or  $(x - \mu) / \sigma$
- m. 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
  - form is linear negative, ...
  - to add categorical use different color/symbol
- d. p147: Linear Correlation- direction & strength of linear relationship
- e. Pearson's Coeff:  $(-1 \leq r \leq 1)$  1 is perfectly linear + slope, -1 is perfectly linear - slope.

f.  $r = \frac{1}{n-1} \cdot \sum \frac{(x - \bar{x})(y - \bar{y})}{s_x s_y} = \frac{SS_{xy}}{\sqrt{SS_x SS_y}}$

g.  $r = z_x z_y / (n-1)$

h.  $SS_{xy} = \sum xy - \frac{\sum x \sum y}{n}$

## 4. Regression

- a. least squares – sum of squares of vertical error minimized
- b. p154:  $y = b_0 + b_1 x$ , or  $\hat{y} = \alpha + \beta x$
- 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  $((\bar{x}, \bar{y}))$ :  $\alpha = \bar{y} - b\bar{x}$
- 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.

# Cheat Sheet For Statistics

**Joseph W. Habraken, Joe Habraken**

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