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

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

Sample Designs

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

Stratified Sampling

Divide pop into subpop based upon characteristics

h. Proportional: in proportion to total pop
i. Stratified Random: select random within substrata
j. Cluster: Selection within representative clusters

Collect the Data

k. Experiment: Control the environment
l. Observation:

2. Single Variable Data - Distributions

m. Graphing Categorical: Pie & bar chart)
n. Histogram (classes, count within each class)
o. – shape, center, spread. Symmetric, skewed right, skewed left
p. Stemplots

0	11222		0	112233
1	011333		0	56677
2	etc		1	

q. Mean: $\bar{x} = \sum x_i / n$
r. Median: M: If odd – center, if even - mean of 2

3. (right column)

s. Boxplot:

| Min | Q1 | M | Q3 | Max |

t. Variance: $s^2 = \sum (x - \bar{x})^2 /(n-1) = SS_x /(n-1)$,
u. p78: standard deviation, $s = \sqrt{s^2}$
v. $SS_x = \sum (x - \bar{x})^2 = \sum x^2 - (\sum x)^2 / n$
w. Density curve – relative proportion within classes – area under curve = 1
x. Normal Distribution: 68, 95, 99.7 % within 1, 2, 3 std deviations.
y. p98: z-score $z = (x - \bar{x})/s$ or $(x - \mu)/\sigma$
z. Standard Normal: N(0,1) when N(μ,σ)

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. Pearsons Coeff: {-1 ≤ r ≤ 1} 1 is perfectly linear + slope, -1 is perfectly linear – slope.
h. $r = \dfrac{1}{n-1} \cdot \sum \dfrac{(x - \bar{x})}{s_x} \dfrac{(y - \bar{y})}{s_y} = \dfrac{SS_{xy}}{\sqrt{SS_x SS_y}}$.
i. $r = z_x z_y / (n - 1)$.
j. $SS_{xy} = \sum xy - \dfrac{\sum x \sum y}{n}$

4. Regression

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

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Robert W. Lucas

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Table of Contents Cheat Sheet For Statistics

1. Understanding the eBook Cheat Sheet For Statistics
    - The Rise of Digital Reading Cheat Sheet For Statistics
    - Advantages of eBooks Over Traditional Books
2. Identifying Cheat Sheet For Statistics
    - 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 Cheat Sheet For Statistics
    - User-Friendly Interface
4. Exploring eBook Recommendations from Cheat Sheet For Statistics
    - Personalized Recommendations
    - Cheat Sheet For Statistics User Reviews and Ratings
    - Cheat Sheet For Statistics and Bestseller Lists
5. Accessing Cheat Sheet For Statistics Free and Paid eBooks
    - Cheat Sheet For Statistics Public Domain eBooks

14. Embracing eBook Trends
    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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