

Deviation- $(x - \bar{x})$

IQR: Q3 - Q1

Standard Deviation- $s = \sqrt{\frac{\sum (x - \bar{x})^2}{n - 1}}$ $\sum (x - \bar{x})^2$ = sum of squared deviations
Empirical Rule- 68% = $\bar{x} \pm s$, 95% = $\bar{x} \pm 2s$, All or nearly all = $\bar{x} \pm 3s$

$$z = \frac{x - \bar{x}}{s}$$

Z-score =

Correlation r: $r = \frac{1}{n-1} \sum z_x z_y = \frac{1}{n-1} \sum \left(\frac{x - \bar{x}}{s_x} \right) \left(\frac{y - \bar{y}}{s_y} \right)$ n is the number of points, \bar{x} and \bar{y} are means, and s_x, s_y are standard deviations for x and y , the sum is taken over all n observations

Regression Line- equation Let \hat{y} denote the **predicted value** of y

$$y = a + bx \quad (a \text{ denotes } \mathbf{y\text{-intercept}} \quad (a = \bar{y} - b(\bar{x})) \text{ and } b \text{ denotes } \mathbf{slope} \quad (b = r \left(\frac{s_y}{s_x} \right))$$

Residual sum of squares = $\sum (\text{residual})^2 = \sum (y - \hat{y})^2$ This squares each vertical distance between a point and the line and gets the sum

Margin of Error when using a simple random sample = $\frac{1}{\sqrt{n}} \cdot 100\%$

If the events are **disjoint** then, $P(A \text{ and } B) = 0$, so $P(A \text{ or } B) = P(A) + P(B)$

For the **intersection** of two **independent** events: $P(A \text{ and } B) = P(A) \times P(B)$

For the **union** of two events, $P(A \text{ or } B) = P(A) + P(B) - P(A \text{ and } B)$

Conditional Probability of Event A, given (|) that event B has occurred =

$$P(A \text{ and } B) = P(A | B) \cdot P(B) \quad P(A \text{ and } B) = P(B | A) \cdot P(A)$$

$$P(A | B) = \frac{P(A \text{ and } B)}{P(B)}$$

Independent- $P(A | B) = P(A)$ or $P(B | A) = P(B)$, $P(A \text{ and } B) = P(A) \cdot P(B)$

Probability Distribution: mean = $m = \sum xP(x)$ called **weighted average**

Normal Distribution:

Cumulative Probability- falling below the point $m + zs = x$

Complement Probability- falling above the point $m + zs = x$

x of a **random variable**- the number of standard deviations that x falls from the

Z-score for a value

$$\text{mean} = m \quad \text{Equation:} \quad z = \frac{x - m}{s}$$

Standard Normal Distribution- the normal distribution with mean $m = 0$ and S.D. $s = 1$. It is the distribution of normal z-scores

When a random variable's values are converted to z-scores by subtracting the mean and dividing by the S.D., the z-scores have the **standard normal dist** ($\mu = 0, \sigma = 1$)

Conditions for Binomial Distribution:

Formula for binomial probabilities- $P(x) = \frac{n!}{x!(n-x)!} p^x q^{n-x}$, $x = 0, 1, 2, \dots, n$

$n!$ is called **n factorial** = $1 \times 2 \times 3 \times \dots \times n$

Mean = np and **Standard Deviation** = $s = \sqrt{np(1-p)}$

Sampling Distribution: For binary data: Mean = p and **Standard Deviation** = $\sqrt{\frac{p(1-p)}{n}}$

If n is sufficiently large that the expected numbers of outcomes of the two types:

$[np \text{ and } n(1-p)] \geq 15$, then this sampling distribution is approx normal

Standard error of \bar{x} - the standard deviation of the sampling distribution of the sample mean \bar{x}

Elementary Statistics Final Exam Study Guide

Katrin Zwirgmaier



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