

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)
 - 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

s. Boxplot:



- 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 $N(\mu, \sigma)$

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. Pearsons Coeff: $\{-1 \leq r \leq 1\}$ 1 is perfectly linear + slope, -1 is perfectly linear – slope.

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

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

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

4. Regression

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

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Annelies Wilder-Smith



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Table of Contents Statistics Cheat Sheet

1. Understanding the eBook Statistics Cheat Sheet
 - The Rise of Digital Reading Statistics Cheat Sheet
 - Advantages of eBooks Over Traditional Books
2. Identifying Statistics Cheat Sheet
 - 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 Statistics Cheat Sheet
 - User-Friendly Interface
4. Exploring eBook Recommendations from Statistics Cheat Sheet
 - Personalized Recommendations
 - Statistics Cheat Sheet User Reviews and Ratings

- Statistics Cheat Sheet and Bestseller Lists
- 5. Accessing Statistics Cheat Sheet Free and Paid eBooks
 - Statistics Cheat Sheet Public Domain eBooks
 - Statistics Cheat Sheet eBook Subscription Services
 - Statistics Cheat Sheet Budget-Friendly Options
- 6. Navigating Statistics Cheat Sheet eBook Formats
 - ePub, PDF, MOBI, and More
 - Statistics Cheat Sheet Compatibility with Devices
 - Statistics Cheat Sheet Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Statistics Cheat Sheet
 - Highlighting and Note-Taking Statistics Cheat Sheet
 - Interactive Elements Statistics Cheat Sheet
- 8. Staying Engaged with Statistics Cheat Sheet
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Statistics Cheat Sheet
- 9. Balancing eBooks and Physical Books Statistics Cheat Sheet
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Statistics Cheat Sheet
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Statistics Cheat Sheet
 - Setting Reading Goals Statistics Cheat Sheet
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Statistics Cheat Sheet
 - Fact-Checking eBook Content of Statistics Cheat Sheet
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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