

$$\bar{Y} = \frac{Y_1 + Y_2 + \dots + Y_n}{n} = \frac{1}{n} \sum_{i=1}^n Y_i \quad s = \sqrt{\frac{1}{n-1} \sum_{i=1}^n (Y_i - \bar{Y})^2}$$

$$SD(\bar{Y}) = \sigma/\sqrt{n} \quad SE(\bar{Y}) = s/\sqrt{n} \quad t = \frac{\bar{Y} - \mu}{s/\sqrt{n}} \quad \text{d.f.} = n - 1 \quad \bar{Y} \pm t_{n-1}^{(1-\alpha/2)} \frac{s}{\sqrt{n}}$$

$$SD(\bar{Y}_2 - \bar{Y}_1) = \sigma \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \quad SE(\bar{Y}_2 - \bar{Y}_1) = s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \quad s_p = \sqrt{\frac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1 + n_2 - 2}}$$

$$t = \frac{(\bar{Y}_2 - \bar{Y}_1) - (\mu_2 - \mu_1)}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \quad \text{d.f.} = n_1 + n_2 - 2 \quad (\bar{Y}_2 - \bar{Y}_1) \pm t_{n_1+n_2-2}^{(1-\alpha/2)} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$$

T = sum of ranks in group 1 $Z = \frac{T - \text{Mean}(T)}{SD(T)}$ $\text{Mean}(T) = n_1(n_1 + n_2 + 1)/2$

$SD(T) = s_R \sqrt{\frac{n_1 n_2}{n_1 + n_2}}$ s_R is the standard deviation of all ranks.

K = number of positive differences n = number of nonzero differences $Z = \frac{K - n/2}{\sqrt{n/4}}$

S = sum of positive ranks $Z = \frac{S - \text{Mean}(S)}{SD(S)}$

n = number of nonzero differences $\text{Mean}(S) = n(n + 1)/4$ $SD(S) = \sqrt{\sum_{i=1}^n R_i^2}/4$

Source	D.F.	Sum of Squares	Mean Squares	F
Between	$I - 1$	$SSB = \sum_{i=1}^I n_i (\bar{Y}_i - \bar{Y})^2$	$MSB = \frac{\sum_{i=1}^I n_i (\bar{Y}_i - \bar{Y})^2}{I - 1}$	$\frac{MSB}{MSW}$
Within	$n - I$	$SSW = \sum_{i=1}^I \sum_{j=1}^{n_i} (Y_{ij} - \bar{Y}_i)^2$	$MSW = \frac{\sum_{i=1}^I \sum_{j=1}^{n_i} (Y_{ij} - \bar{Y}_i)^2}{n - I}$	
Total	$n - 1$	$SSTO = \sum_{i=1}^I \sum_{j=1}^{n_i} (Y_{ij} - \bar{Y})^2$		

$$s_p = \sqrt{\frac{\sum_{i=1}^I (n_i - 1) s_i^2}{n - I}} = \sqrt{MSW}$$

$\gamma = C_1 \mu_1 + C_2 \mu_2 + \dots + C_I \mu_I$ $g = C_1 \bar{Y}_1 + C_2 \bar{Y}_2 + \dots + C_I \bar{Y}_I$ $\text{Mean}(g) = \gamma$

$SE(g) = s_p \sqrt{\frac{C_1^2}{n_1} + \frac{C_2^2}{n_2} + \dots + \frac{C_I^2}{n_I}}$ $t = \frac{g - \gamma}{SE(g)}$ $\text{d.f.} = n - I$ $g \pm t_{n-I}^{(1-\alpha/2)} SE(g)$

$$F = \frac{[\text{RSS}(\text{red.}) - \text{RSS}(\text{full})] / [\text{df}_{\text{RSS}(\text{red.})} - \text{df}_{\text{RSS}(\text{full})}]}{\text{RSS}(\text{full}) / \text{df}_{\text{RSS}(\text{full})}}$$

$$df = df_{\text{RSS}(\text{red.})} - df_{\text{RSS}(\text{full})} \text{ and } df_{\text{RSS}(\text{full})}$$

$$df_{\text{RSS}} = n - p$$

$$r = r_{XY} = \frac{\sum_{i=1}^n (X_i - \bar{X})(Y_i - \bar{Y}) / (n-1)}{s_X s_Y}$$

$$\hat{Y} = \hat{\beta}_0 + \hat{\beta}_1 X \quad \hat{\beta}_1 = \frac{r \cdot s_Y}{s_X} \quad \hat{\beta}_0 = \bar{Y} - \hat{\beta}_1 \bar{X} \quad \hat{\sigma} = \sqrt{\frac{\sum_{i=1}^n (Y_i - \hat{Y}_i)^2}{n-2}} = s_Y \sqrt{(1-r^2) \frac{n-1}{n-2}}$$

$$\text{Mean}(\hat{\beta}_1) = \beta_1 \quad \text{SE}(\hat{\beta}_1) = \hat{\sigma} \sqrt{\frac{1}{(n-1)s_X^2}} \quad t = \frac{\hat{\beta}_1 - \beta_1}{\text{SE}(\hat{\beta}_1)} \quad d.f. = n - 2$$

$$\text{Mean}(\hat{\beta}_0) = \beta_0 \quad \text{SE}(\hat{\beta}_0) = \hat{\sigma} \sqrt{\frac{1}{n} + \frac{\bar{X}^2}{(n-1)s_X^2}} \quad t = \frac{\hat{\beta}_0 - \beta_0}{\text{SE}(\hat{\beta}_0)} \quad d.f. = n - 2$$

Source	D.F.	Sum of Squares	Mean Square	F	P-value
Regression	1	$\sum_{i=1}^n (\hat{Y}_i - \bar{Y})^2$	$\frac{\sum_{i=1}^n (\hat{Y}_i - \bar{Y})^2}{1}$	$\frac{MSR}{MSE}$	$P(T^2 \geq \frac{MSR}{MSE}) \quad T^2 \sim F(1, n - 2)$
Error	$n - 2$	$\sum_{i=1}^n (Y_i - \hat{Y}_i)^2$	$\frac{\sum_{i=1}^n (Y_i - \hat{Y}_i)^2}{n-2}$		
Total	$n - 1$	$\sum_{i=1}^n (Y_i - \bar{Y})^2$			

$$r^2 = 1 - \frac{SSE}{SSTO} = \frac{SSR}{SSTO}$$

$$\hat{Y} \pm t_{n-2}^{(1-\alpha/2)} \hat{\sigma} \sqrt{\frac{1}{n} + \frac{(X-\bar{X})^2}{(n-1)s_X^2}} \quad \hat{Y} \pm t_{n-2}^{(1-\alpha/2)} \hat{\sigma} \sqrt{1 + \frac{1}{n} + \frac{(X-\bar{X})^2}{(n-1)s_X^2}}$$