

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

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

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

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

$T$ =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	$n - 1$	$SSTO = \sum_{i=1}^I \sum_{j=1}^{n_i} (Y_{ij} - \bar{Y})^2$		

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

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

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

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

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

$$\text{df}_{\text{RSS}} = n - p$$

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

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

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

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

$$\text{Mean}(\hat{\beta}_0 + \hat{\beta}_1 X) = \beta_0 + \beta_1 X \quad \text{SE}(\hat{\beta}_0 + \hat{\beta}_1 X) = \hat{\sigma} \sqrt{\frac{1}{n} + \frac{(X - \bar{X})^2}{(n-1)s_X^2}} \quad t = \frac{\hat{\beta}_0 + \hat{\beta}_1 X - (\beta_0 + \beta_1 X)}{\text{SE}(\hat{\beta}_0 + \hat{\beta}_1 X)} \quad d.f. = n - 2$$

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

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	$n - 1$	$\sum_{i=1}^n (Y_i - \bar{Y})^2$			

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

Source	D.F.	Sum of Squares	Mean Square	F
A	$a - 1$	SSA	$MSA = SSA / (a - 1)$	$MSA / MSE$
B	$b - 1$	SSB	$MSB = SSB / (b - 1)$	$MSB / MSE$
A * B	$(a - 1)(b - 1)$	SSAB	$MSAB = SSAB / [(a - 1)(b - 1)]$	$MSAB / MSE$
Error	$n - ab$	SSE	$MSE = SSE / (n - ab)$	
Total	$n - 1$	SSTO		

Source	D.F.	Sum of Squares	Mean Square	F
Block	$B - 1$	SSB	$MSB = SSB / (B - 1)$	$MSB / MSE$
Treatment	$I - 1$	SST	$MST = SST / (I - 1)$	$MST / MSE$
Error	$(B - 1)(I - 1)$	SSE	$MSE = SSE / [(B - 1)(I - 1)]$	
Total	$n - 1$	SSTO		