

## Formulas:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!} \quad P(A \cup B) = P(A) + P(B) - P(A \cap B) \quad P(A | B) = \frac{P(A \cap B)}{P(B)}$$

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) + P(A \cap B \cap C)$$

$$P(B | A) = \frac{P(A | B)P(B)}{P(A | B)P(B) + P(A | B^c)P(B^c)} \quad P(B_k | A) = \frac{P(A | B_k)P(B_k)}{\sum_{i=1}^n P(A | B_i)P(B_i)}$$

$$\bar{X} = \frac{1}{n} \sum_{k=1}^n X_k \quad \text{Var}(X) = \frac{1}{n-1} \sum_{k=1}^n (X_k - \bar{X})^2 \quad \text{Var}(X) = E(X^2) - (E(X))^2$$

$$f(x) = \binom{n}{x} p^x (1-p)^{n-x} \text{ for } x = 0, 1, 2, \dots, n \quad E(X) = np \quad \text{Var}(X) = np(1-p)$$

$$f(x) = \binom{x+r-1}{r-1} p^r (1-p)^x \text{ for } x = 0, 1, 2, \dots \quad E(X) = \frac{r(1-p)}{p} \quad \text{Var}(X) = \frac{r(1-p)}{p^2}$$

$$f(x) = \frac{\binom{M}{x} \binom{N-M}{n-x}}{\binom{N}{n}} \text{ for } \max(0, n-N+M) \leq x \leq \min(n, M) \quad E(X) = n \frac{M}{N} \quad \text{Var}(X) = n \frac{M}{N} \left( \frac{N-n}{N-1} \right) \left( 1 - \frac{M}{N} \right)$$

$$f(x) = \frac{e^{-\lambda} \lambda^x}{x!} \text{ for } x = 0, 1, 2, \dots \quad E(X) = \lambda \quad \text{Var}(X) = \lambda$$

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \text{ for } -\infty < x < \infty \quad E(X) = \mu \quad \text{Var}(X) = \sigma^2$$

$$f(x) = \lambda e^{-\lambda x} \text{ for } x \geq 0 \quad E(X) = \frac{1}{\lambda} \quad \text{Var}(X) = \frac{1}{\lambda^2}$$

$$\bar{x} \pm z_{1-\alpha/2} \frac{\sigma}{\sqrt{n}} \quad \bar{x} \pm z_{1-\alpha/2} \frac{s}{\sqrt{n}} \quad \bar{x} \pm t_{1-\alpha/2, n-1} \frac{s}{\sqrt{n}} \quad z = \frac{\bar{x} - \mu_0}{\frac{\sigma}{\sqrt{n}}} \quad t = \frac{\bar{x} - \mu_0}{\frac{s}{\sqrt{n}}} \quad \hat{p} = \frac{n_1 \hat{p}_1 + n_2 \hat{p}_2}{n_1 + n_2}$$

$$t = \frac{\bar{x} - \bar{y} - \Delta_0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}} \quad \nu = \frac{\left( \frac{s_1^2}{n_1} + \frac{s_2^2}{n_2} \right)^2}{\frac{\left( \frac{s_1^2}{n_1} \right)^2}{n_1-1} + \frac{\left( \frac{s_2^2}{n_2} \right)^2}{n_2-1}} \quad z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}} \quad z = \frac{\hat{p}_1 - \hat{p}_2 - \Delta_0}{\sqrt{\hat{p}(1-\hat{p}) \left( \frac{1}{n_1} + \frac{1}{n_2} \right)}}$$

$$\text{Cov}(X, Y) = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X}_n)(Y_i - \bar{Y}_n) \quad \hat{b} = \frac{\text{Cov}(X, Y)}{\text{Var}(X)} \quad \hat{a} = \bar{Y} - m\bar{X}$$

$$SSE = \sum_{i=1}^n (y_i - \hat{y}_i)^2 \quad MSE = \frac{SSE}{n-2} \quad R = \frac{\text{Cov}(X, Y)}{\sqrt{\text{Var}(X)\text{Var}(Y)}} \quad \hat{\beta}_1 \pm t_{1-\alpha/2, n-2} \sqrt{\frac{MSE}{(n-1)\text{Var}(X)}}$$

$$\hat{y}_i \pm t_{1-\alpha/2, n-2} \sqrt{MSE \left( 1 + \frac{1}{n} + \frac{(X_i - \bar{X})^2}{(n-1)\text{Var}(X)} \right)} \quad \hat{y}_i \pm t_{1-\alpha/2, n-2} \sqrt{MSE \left( \frac{1}{n} + \frac{(X_i - \bar{X})^2}{(n-1)\text{Var}(X)} \right)}$$

## R code:

```
mean(x) mean(x,trim=p) var(x) sd(x) summary(x) hist(x) choose(n,k) factorial(k)
p=c(p1,p2,...,pn) x=c(x1,x2,...,xn) sum(x*p) sum(x^2*p)-sum(x*p)^2
dbinom(x,size=n,prob=p) pbinom(x,size=n,prob=p) qbinom(q,size=n,prob=p)
dnbinom(x,size=r,prob=p) pnbinom(x,size=r,prob=p) qnbinom(q,size=r,prob=p)
dhyper(x,m,n,k) phyper(x,m,n,k) qhyper(p,m,n,k)
dpois(x,lambda=λ) ppois(x,lambda=λ) qpois(p,lambda=λ)
dnorm(z,mean=μ,sd=σ) pnorm(z,mean=μ,sd=σ) qnorm(p,mean=μ,sd=σ)
dt(t,df=ν) pt(t,df=ν) qt(p,df=ν)
dexp(x,rate=λ) pexp(x,rate=λ) qexp(p,rate=λ)
cov(x,y) cor(x,y) n=length(x) b=cov(x,y)/var(x) a=mean(y)-b1*mean(x) lm(y~x)
linefit=a+b*x SSE=sum((y-linefit)^2) MSE=SSE/(n-2)
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