

One-way ANOVA

- k = number of groups
- n_i = sample size of the i th sample
- n^* = combined sample size
- \bar{y}_i = sample mean of the i th sample
- \bar{y} = grand mean
- s_i = sample SD of the i th sample

$$SS(\text{between}) = \sum_{i=1}^k n_i (\bar{y}_i - \bar{y})^2$$

$$SS(\text{within}) = \sum_{i=1}^k (n_i - 1) s_i^2$$

$$SS(\text{total}) = \sum_{i=1}^k \sum_{j=1}^{n_i} (y_{ij} - \bar{y})^2$$

$$df(\text{between}) = k - 1$$

$$df(\text{within}) = n^* - k$$

$$df(\text{total}) = n^* - 1$$

$$MS(\text{between}) = SS(\text{between})/df(\text{between})$$

$$MS(\text{within}) = SS(\text{within})/df(\text{within})$$

$$F = MS(\text{between})/MS(\text{within})$$

$$\hat{\sigma} = \sqrt{MS(\text{within})}$$

Correlation Coefficient

$$r = \frac{1}{n-1} \sum_{i=1}^n \left(\frac{x_i - \bar{x}}{s_x} \right) \left(\frac{y_i - \bar{y}}{s_y} \right)$$

$$= \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$$

Simple Linear Regression

fitted line $Y = b_0 + b_1 X$

slope $b_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2}$

$$b_1 = r \frac{s_y}{s_x}$$

intercept $b_0 = \bar{y} - b_1 \bar{x}$

fitted value $\hat{y}_i = b_0 + b_1 x_i$

residual $y_i - \hat{y}_i$

residual sum of squares $SS(\text{resid}) = \sum (y_i - \hat{y}_i)^2$

$$SS(\text{resid}) = (n-1)(1-r^2)s_y^2$$

residual SD $s_{Y|X} = \sqrt{\frac{SS(\text{resid})}{n-2}}$

$$s_{Y|X} = \sqrt{\frac{n-1}{n-2}} \sqrt{1-r^2} s_y$$

SE(b_1) $SE(b_1) = \frac{s_{Y|X}}{\sqrt{\sum (x_i - \bar{x})^2}}$

$$SE(b_1) = \sqrt{\frac{1-r^2}{n-2}} \frac{s_y}{s_x}$$

confidence interval $b_1 \pm t^* SE(b_1)$

hypothesis test $t = \frac{b_1}{SE(b_1)} = r \sqrt{\frac{n-2}{1-r^2}}$