

Summary of Confidence Interval Formulas

Statistic	Confidence Interval
Sample Mean, Known Variance	$\bar{X} \pm \frac{\sigma}{\sqrt{n}} Z_{\frac{\alpha}{2}}$
Sample Mean, Unknown Variance	$\bar{X} \pm \frac{S}{\sqrt{n}} t_{(n-1), \alpha/2}$
Sample Proportion	$\hat{P} \pm Z_{\alpha/2} \sqrt{\frac{\hat{P}(1 - \hat{P})}{n}}$
Sample Variance	$\frac{(n-1)S^2}{\chi_{(n-1), Upper Tail}^2} \leq \sigma^2 \leq \frac{(n-1)S^2}{\chi_{(n-1), Lower Tail}^2}$
Two Sample Means, Dependent Samples	$\bar{d} \pm \frac{S_d}{\sqrt{n}} t_{(n-1), \frac{\alpha}{2}}$
Two Sample Means, Known Variances	$(\bar{X} - \bar{Y}) \pm \left(\sqrt{\frac{\sigma_X^2}{n_X} + \frac{\sigma_Y^2}{n_Y}} \right) Z_{\frac{\alpha}{2}}$
Two Sample Means, Unknown Variances assumed Equal	$\bar{X} - \bar{Y} \pm \left(\sqrt{\frac{S_P^2}{n_X} + \frac{S_P^2}{n_Y}} \right) t_{(n_X+n_Y-2), \frac{\alpha}{2}}$ <p>Where the pooled variance is calculated as</p> $S_P^2 = \frac{(n_X - 1)S_X^2 + (n_Y - 1)S_Y^2}{n_X + n_Y - 2}$
Two Sample Means, Unknown Variances not assumed Equal	$\bar{X} - \bar{Y} \pm \left(\sqrt{\frac{S_X^2}{n_X} + \frac{S_Y^2}{n_Y}} \right) t_{(m), \frac{\alpha}{2}}$ <p>Where the degrees of freedom m is from</p> $m = \frac{\left(\frac{S_X^2}{n_X} + \frac{S_Y^2}{n_Y} \right)^2}{\frac{\left(\frac{S_X^2}{n_X} \right)^2}{n_X - 1} + \frac{\left(\frac{S_Y^2}{n_Y} \right)^2}{n_Y - 1}}$
Sample proportion when n_X and n_Y are "large"	$\hat{P}_X - \hat{P}_Y \pm Z_{\frac{\alpha}{2}} \sqrt{\frac{\hat{P}_X(1 - \hat{P}_X)}{n_X} + \frac{\hat{P}_Y(1 - \hat{P}_Y)}{n_Y}}$

Summary of Hypothesis Test Formulas and Decision Rules

Test Type	Test Statistic	Decision Rules
Sample Mean versus a constant such as: $H_0: \mu_x = k$ Known Variance	$Z_{calc} = \frac{\bar{X} - k}{\sigma / \sqrt{n}}$	$H_A: \mu_X > k$ Reject if $Z_{calc} > Z_\alpha$ $H_A: \mu_X < k$ Reject if $Z_{calc} < 0$ and $ Z_{calc} > Z_\alpha$ $H_A: \mu_X \neq k$ Reject if $ Z_{calc} > Z_{\alpha/2}$
Sample Mean versus a constant such as: $H_0: \mu_x = k$ Unknown Variance	$t_{calc} = \frac{\bar{X} - k}{S / \sqrt{n}}$	$H_A: \mu_X > k$ Reject if $t_{calc} > t_{n-1, \alpha}$ $H_A: \mu_X < k$ Reject if $t_{calc} < 0$ and $ t_{calc} > t_{n-1, \alpha}$ $H_A: \mu_X \neq k$ Reject if $ t_{calc} > t_{n-1, \alpha/2}$
Sample Proportion versus a constant such as: $H_0: P = P_0$	$Z_{calc} = \frac{\hat{P} - P_0}{\sqrt{\frac{P_0(1 - P_0)}{n}}}$	$H_A: \hat{P} > P_0$ Reject if $Z_{calc} > Z_\alpha$ $H_A: \hat{P} < P_0$ Reject if $Z_{calc} < 0$ and $ Z_{calc} > Z_\alpha$ $H_A: \hat{P} \neq P_0$ Reject if $ Z_{calc} > Z_{\alpha/2}$
Sample Variance versus a constant such as: $H_0: \sigma^2 = \sigma_0^2$	$\chi_{calc} = \frac{(n - 1)S^2}{\sigma_0^2}$	$H_A: \sigma^2 > \sigma_0^2$ Reject if $\chi_{calc} > \chi_{n-1, \alpha}^2$ Upper $H_A: \sigma^2 < \sigma_0^2$ Reject if $\chi_{calc} < \chi_{n-1, \alpha}^2$ Lower $H_A: \sigma^2 \neq \sigma_0^2$ Reject if $\chi_{calc} > \chi_{n-1, \alpha/2}^2$ Upper or $\chi_{calc} < \chi_{n-1, \alpha/2}^2$ Lower
Two Sample Means, Dependent Samples $H_0: \bar{d} = 0$	$t_{calc} = \frac{\bar{d}}{S_d / \sqrt{n}}$	$H_A: \bar{d} > 0$ Reject if $t_{calc} > t_{n-1, \alpha}$ $H_A: \bar{d} < 0$ Reject if $t_{calc} < 0$ and $ t_{calc} > t_{n-1, \alpha}$ $H_A: \bar{d} \neq 0$ Reject if $ t_{calc} > t_{n-1, \alpha/2}$
Two Sample Means, Known Variances $H_0: \mu_X - \mu_Y = 0$	$Z_{calc} = \frac{(\bar{X} - \bar{Y})}{\sqrt{\frac{\sigma_X^2}{n_X} + \frac{\sigma_Y^2}{n_Y}}}$	$H_A: \mu_X > \mu_Y$ Reject if $Z_{calc} > Z_\alpha$ $H_A: \mu_X < \mu_Y$ Reject if $Z_{calc} < 0$ and $ Z_{calc} > Z_\alpha$ $H_A: \mu_X \neq \mu_Y$ Reject if $ Z_{calc} > Z_{\alpha/2}$

Test Type	Test Statistic	Decision Rules
<p>Two Sample Means, Unknown Variances assumed Equal $H_0: \mu_X - \mu_Y = 0$</p>	$t_{calc} = \frac{\bar{X} - \bar{Y}}{\sqrt{\frac{S_P^2}{n_X} + \frac{S_P^2}{n_Y}}}$ <p>Where the pooled variance is calculated as</p> $S_P^2 = \frac{(n_X - 1)S_X^2 + (n_Y - 1)S_Y^2}{n_X + n_Y - 2}$	<p>$H_A: \mu_X > \mu_Y$ Reject if $t_{calc} > t_{(n_X+n_Y-2, \alpha)}$ $H_A: \mu_X < \mu_Y$ Reject if $t_{calc} < 0$ and $t_{calc} > t_{(n_X+n_Y-2, \alpha)}$ $H_A: \mu_X \neq \mu_Y$ Reject if $t_{calc} > t_{(n_X+n_Y-2, \alpha/2)}$</p>
<p>Two Sample Means, Unknown Variances not assumed Equal $H_0: \mu_X - \mu_Y = 0$</p>	$t_{calc} = \frac{\bar{X} - \bar{Y}}{\sqrt{\frac{S_X^2}{n_X} + \frac{S_Y^2}{n_Y}}}$	<p>$H_A: \mu_X > \mu_Y$ Reject if $t_{calc} > t_{(m, \alpha)}$ $H_A: \mu_X < \mu_Y$ Reject if $t_{calc} < 0$ and $t_{calc} > t_{(m, \alpha)}$ $H_A: \mu_X \neq \mu_Y$ Reject if $t_{calc} > t_{(m, \alpha/2)}$</p> <p>Where the degrees of freedom m is from</p> $m = \frac{\left(\frac{S_X^2}{n_X} + \frac{S_Y^2}{n_Y}\right)^2}{\frac{\left(\frac{S_X^2}{n_X}\right)^2}{n_X - 1} + \frac{\left(\frac{S_Y^2}{n_Y}\right)^2}{n_Y - 1}}$
<p>Sample proportion when n_X and n_Y are “large” $H_0: P_X - P_Y = 0$</p>	$Z_{calc} = \frac{\hat{P}_X - \hat{P}_Y}{\sqrt{\frac{P_0(1 - P_0)}{n_X} + \frac{P_0(1 - P_0)}{n_Y}}}$ <p>Where the Pooled Proportion P_0 is from</p> $P_0 = \frac{n_X \hat{P}_X + n_Y \hat{P}_Y}{n_X + n_Y}$	<p>$H_A: P_X > P_Y$ Reject if $Z_{calc} > Z_\alpha$ $H_A: P_X < P_Y$ Reject if $Z_{calc} < 0$ and $Z_{calc} > Z_\alpha$ $H_A: P_X \neq P_Y$ Reject if $Z_{calc} > Z_{\alpha/2}$</p>
<p>Two Sample Variances $H_0: \sigma_X^2 = \sigma_Y^2$</p>	$F_{calc} = \frac{S_X^2}{S_Y^2}$	<p>$H_A: \sigma_X^2 > \sigma_Y^2$ Reject if $F_{calc} > F_{(n_X-1, n_Y-1, 1-\alpha)}$ $H_A: \sigma_X^2 < \sigma_Y^2$ Reject if $F_{calc} < F_{(n_X-1, n_Y-1, \alpha)}$</p>