

### Product-Moment Correlation Coefficient

$$r = \frac{\Sigma(xy)}{\sqrt{(\Sigma x^2)(\Sigma y^2)}}$$

$r$  = product – moment correlation coefficient

$x$  = first set of data

$y$  = second set of data

### Population Correlation Coefficient

$$\rho = \frac{1}{N} * \sum \left\{ \left[ \frac{(X_i - \mu_X)}{\sigma_X} \right] * \left[ \frac{(Y_i - \mu_Y)}{\sigma_Y} \right] \right\}$$

$\rho$  = population correlation coefficient

$N$  = population size

$X_i$  = the  $i$ th element of the first population

$Y_i$  = the  $i$ th element of the second population

$\mu_X$  = mean of the first population

$\mu_Y$  = mean of the second population

$\sigma_X$  = the standard deviation of the first population

$\sigma_Y$  = the standard deviation of the second population

### Sample Correlation Coefficient

$$r = \left[ \frac{1}{(n-1)} \right] * \sum \left\{ \left( \frac{(x_i - \bar{x})}{s_x} \right) * \left( \frac{(y_i - \bar{y})}{s_y} \right) \right\}$$

$r$  = sample correlation coefficient

$n$  = sample size

$x_i$  = the  $i$ th element of the first sample

$y_i$  = the  $i$ th element of the second sample

$\bar{x}$  = mean of the first sample

$\bar{y}$  = mean of the second sample

$s_x$  = first sample's standard deviation

$s_y$  = second sample's standard deviation

### Population Regression Line

$$Y = B_0 + B_1X$$

$Y$  = value of the dependent variable

$B_0$  = a constant

$B_1$  = regression coefficient

$X$  = value of the independent variable

### Estimate of Population Regression Line

$$\hat{y} = b_0 + b_1x$$

$\hat{y}$  = predicted value of the dependent variable

$b_0$  = a constant

$b_1$  = regression coefficient

$x$  = value of the independent variable

### Regression Coefficient

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

$b_1$  = regression coefficient

$\Sigma$  = summation

$x_i$  = the  $i$ th element of the first sample

$y_i$  = the  $i$ th element of the second sample

$\bar{x}$  = mean of the first sample

$\bar{y}$  = mean of the second sample

### Constant in the Regression Equation

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

$b_0$  = constant

$\bar{y}$  = mean of sample  $y$

$b_1$  = regression coefficient

$\bar{x}$  = mean of sample  $x$

### Coefficient of Determination

$$R^2 = \left\{ \left( \frac{1}{N} \right) * \frac{\sum[(x_i - \bar{x}) * (y_i - \bar{y})]}{\sigma_x * \sigma_y} \right\}^2$$

$R^2$  = the coefficient of determination

$N$  = population size

$\bar{x}$  = mean of the first sample

$\bar{y}$  = mean of the second sample

$x_i$  = the  $i$ th element of the first sample

$y_i$  = the  $i$ th element of the second sample

### Standard Deviation of Population X

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

$\sigma_x$  = the standard deviation of the first sample

$\bar{x}$  = mean of sample  $x$

$N$  = population size

$x_i$  = the  $i$ th element of the first sample

### Residual

$$e = y - \hat{y}$$

$e$  = residual

$y$  = observed value

$\hat{y}$  = predicted value

### Exponential Model

$$\log(y) = b_0 + b_1x$$

$\log$  = log base 10

$y$  = dependent variable

$b_0$  = constant

$b_1$  = regression coefficient

$x$  = independent variable

### Quadratic Model

$$\sqrt{y} = b_0 + b_1x$$

$y$  = dependent variable

$b_0$  = constant

$b_1$  = regression coefficient

$x$  = independent variable

### Reciprocal Model

$$\frac{1}{y} = b_0 + b_1x$$

$y$  = dependent variable

$b_0 = \text{constant}$   
 $b_1 = \text{regression coefficient}$   
 $x = \text{independent variable}$

### Logarithmic Model

$$y = b_0 + b_1 \log(x)$$

$\log = \text{log base 10}$   
 $y = \text{dependent variable}$   
 $b_0 = \text{constant}$   
 $b_1 = \text{regression coefficient}$   
 $x = \text{independent variable}$

### Power Model

$$\log(y) = b_0 + b_1 \log(x)$$

$\log = \text{log base 10}$   
 $y = \text{dependent variable}$   
 $b_0 = \text{constant}$   
 $b_1 = \text{regression coefficient}$   
 $x = \text{independent variable}$

$$SE = s_{b1} = \frac{\sqrt{\frac{\sum (y_i - \hat{y}_i)^2}{n - 2}}}{\sqrt{\sum (x_i - \bar{x})^2}}$$

$SE = \text{standard error}$   
 $s_{b1} = \text{standard deviation of } b_1$   
 $\bar{x} = \text{mean of sample } x$   
 $\hat{y} = \text{predicted value}$   
 $x_i = \text{the } i\text{th element of the first sample}$   
 $y_i = \text{the } i\text{th element of the second sample}$

### Standard Error

$$t = \frac{b_1}{SE}$$

$b_1 = \text{regression coefficient}$   
 $SE = \text{standard error}$

*t = test statistic for t norms*

Degrees of Freedom (Linear Regression)

$$DF = n - 2$$

*DF = degrees of freedom,  
n = sample size*