
Confidence Interval (generic): Estimate $\pm$ (Critical_Value)(Standard_Error) OR
Estimate $\pm$ (Critical_Value)(Standard_Deviation)

Standardized T/Z-statistic: $t_s = \frac{(Estimate)-E_0}{SE_{Estimate}}$, $z_s = \frac{(Estimate)-E_0}{SD_{Estimate}}$, where E_0 is the value under H_0

$$SE_{\bar{x}_1 - \bar{x}_2} = \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \quad \text{or} \quad \sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}, \quad s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}, \quad F_{\max, s} = s_{\max}^2 / s_{\min}^2$$

$$\hat{y}_i = \hat{\beta}_0 + \hat{\beta}_1 x_i$$

$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

$$SE_{\hat{\beta}_0} = S_{Y|X} \sqrt{\frac{1}{n} + \frac{\bar{x}^2}{(n-1)S_x^2}}$$

$$\hat{\beta}_1 = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2} = \frac{SSXY}{SSX} = r \frac{s_y}{s_x}$$

$$SE_{\hat{\beta}_1} = \frac{S_{Y|X}}{\sqrt{SSX}} = \frac{S_{Y|X}}{\sqrt{(n-1)S_x^2}}$$

$$SE_{\hat{\mu}_{Y|X=x_0}} = S_{Y|X} \sqrt{\frac{1}{n} + \frac{(x_0 - \bar{x})^2}{(n-1)S_x^2}}$$

$$SE_{\hat{Y}_{X=x_0}} = S_{Y|X} \sqrt{1 + \frac{1}{n} + \frac{(x_0 - \bar{x})^2}{(n-1)S_x^2}} = SE_{pred}$$

$$r = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}} = \frac{SSXY}{\sqrt{SSX SSY}} = \hat{\beta}_1 \frac{s_x}{s_y} \quad t_s = \frac{r\sqrt{n-2}}{\sqrt{1-r^2}}$$

$$SD\left(\frac{1}{2} \cdot \ln \frac{1+r}{1-r}\right) = \sqrt{\frac{1}{n-3}} \quad (L_\rho, U_\rho) = \left(\frac{e^{2Lz} - 1}{e^{2Lz} + 1}, \frac{e^{2Uz} - 1}{e^{2Uz} + 1}\right)$$

$$\underline{Y} = \underline{X}\underline{\beta} + \underline{\epsilon} \quad \hat{\underline{\beta}} = (\underline{X}'\underline{X})^{-1}\underline{X}'\underline{Y} \quad var(\hat{\underline{\beta}}) = (\underline{X}'\underline{X})^{-1}\sigma^2 \quad var(A+B) = var(A) + var(B) + 2cov(A, B)$$

$$SE(\hat{\mu}_{Y|\mathbf{X}=(1,x_{1*},x_{2*},\cdots,x_{k*})}) = \sqrt{s_{\hat{Y}|\mathbf{X}=(1,x_{1*},x_{2*},\cdots,x_{k*})}^2}$$

$$SE(\hat{Y}|\mathbf{X}=(1,x_{1*},x_{2*},\cdots,x_{k*})) = \sqrt{s_{Y|\mathbf{X}=(1,x_{1*},x_{2*},\cdots,x_{k*})}^2 + s_{\hat{Y}|\mathbf{X}=(1,x_{1*},x_{2*},\cdots,x_{k*})}^2}$$

$$SS(X_1^*, \dots, X_s^* | X_1, \dots, X_q) = SSR(X_1, \dots, X_q, X_1^*, \dots, X_s^*) - SSR(X_1, \dots, X_q) \\ = SSE(X_1, \dots, X_q) - SSE(X_1, \dots, X_q, X_1^*, \dots, X_s^*)$$

$$F(X_1^*, \dots, X_s^* | X_1, \dots, X_q) = \frac{SS(X_1^*, \dots, X_s^* | X_1, \dots, X_q) / s}{MSE(X_1^*, \dots, X_s^*, X_1, \dots, X_q)}$$

$$r_{yx_1|z} = \frac{r_{yx_1} - r_{yz}r_{x_1z}}{\sqrt{(1-r_{yz}^2)(1-r_{x_1z}^2)}} \quad r_{yx_1|z}^2 = \frac{SS(X_1|Z)}{SSE(Z)}$$

$$r_i = \frac{e_i}{s_{Y|X}\sqrt{1-h_i}} \quad h_i = \frac{1}{n} + \frac{(x_i - \bar{x})^2}{(n-1)SSX} \quad D_i = \frac{r_i^2 * h_i}{(k+1)(1-h_i)} \quad \mathbf{vif}_j = \frac{1}{1-R_j^2}$$

$$\hat{L} \pm t_{\text{Bonf}} SE(\hat{L}) \quad \hat{L} \pm q_{\text{Tukey}} \frac{1}{\sqrt{2}} SE(\hat{L}) \quad \hat{L} \pm \sqrt{(k-1)F_{\text{Scheffe}}} SE(\hat{L})$$