

Inference About Means

- confidence interval for a population mean μ :

$$\bar{x} \pm t^* \frac{s}{\sqrt{n}}$$

with t^* from t with $df = n - 1$

- significance test statistic for $H_0 : \mu = \mu_0$:

$$t = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$$

with P -values from t with $df = n - 1$

- Two-sample confidence interval for $\mu_1 - \mu_2$:

$$(\bar{x}_1 - \bar{x}_2) \pm t^* \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$$

with t^* from t with df the smaller of $n_1 - 1$ and $n_2 - 1$

- Two-sample significance test statistic for $H_0 : \mu_1 = \mu_2$:

$$t = \frac{\bar{x}_1 - \bar{x}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

with P -values from t with df the smaller of $n_1 - 1$ and $n_2 - 1$

Inference About Proportions

- confidence interval for p :

$$\hat{p} \pm z^* \sqrt{\frac{\hat{p}(1 - \hat{p})}{n}}$$

with z^* from standard normal

- significance test statistic for $H_0 : p = p_0$:

$$z = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1 - p_0)}{n}}}$$

with P -values from standard normal

- Two-sample confidence interval for $p_1 - p_2$:

$$(\hat{p}_1 - \hat{p}_2) \pm z^* SE$$

where the standard error of $\hat{p}_1 - \hat{p}_2$ is

$$SE = \sqrt{\frac{\hat{p}_1(1 - \hat{p}_1)}{n_1} + \frac{\hat{p}_2(1 - \hat{p}_2)}{n_2}}$$

- Two-sample test statistic for $H_0 : p_1 = p_2$:

$$z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1 - \hat{p}) \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}}$$

where \hat{p} is the pooled proportion of successes