

POPOLAZIONE NORMALE			
$\left(\bar{X} - z_{\alpha/2} \frac{\sigma}{\sqrt{n}}, \bar{X} + z_{\alpha/2} \frac{\sigma}{\sqrt{n}}\right)$	Media:varianza nota	$\left(\bar{X} - t_{\alpha/2; n-1} \frac{S}{\sqrt{n}}, \bar{X} + t_{\alpha/2; n-1} \frac{S}{\sqrt{n}}\right)$	Media:varianza sconosciuta
$\left(\bar{X}_1 - \bar{X}_2 - z_{\alpha/2} \sqrt{\frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{m}}, \bar{X}_1 - \bar{X}_2 + z_{\alpha/2} \sqrt{\frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{m}}\right)$	Differenza tra le medie, campioni indep: varianza nota	$\left(\bar{X}_1 - \bar{X}_2 - t_{\alpha/2; n+m-2} S_p \delta, \bar{X}_1 - \bar{X}_2 + t_{\alpha/2; n+m-2} S_p \delta\right)$ $\delta = \sqrt{\frac{1}{n} + \frac{1}{m}}; S_p^2 = \frac{(n-1)S_1^2 + (m-1)S_2^2}{n+m-2}$	Differenza tra le medie, campioni indep: varianze uguali ma sconosciute
$\bar{x}_1 - \bar{x}_2 \pm t'_{\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$ $t'_{\alpha/2} = \frac{\frac{s_1^2}{n_1} t_1 + \frac{s_2^2}{n_2} t_2}{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$	$t_1 = t_{\alpha/2} \quad (n_1 - 1) \text{ g.l.}$ $t_2 = t_{\alpha/2} \quad (n_2 - 1) \text{ g.l.}$	Formula approssimata: differenza tra le medie, campioni indep. varianze diverse	
$\left(\frac{\sum_{i=1}^n (X_i - \mu)^2}{\chi_{\alpha/2; n}^2}, \frac{\sum_{i=1}^n (X_i - \mu)^2}{\chi_{1-\alpha/2; n}^2}\right)$	Varianza: media nota	$\left(\frac{(n-1)S^2}{\chi_{\alpha/2; n-1}^2}, \frac{(n-1)S^2}{\chi_{1-\alpha/2; n-1}^2}\right)$	Varianza: media sconosciuta
$\left(\frac{1}{F_{\alpha/2; n-1, m-1}} \frac{S_1^2}{S_2^2}, F_{\alpha/2; m-1, n-1} \frac{S_1^2}{S_2^2}\right)$	Rapporto tra le varianze		
POPOLAZIONE DI BERNOULLI			
$\left(\bar{X} - z_{\alpha/2} \sqrt{\frac{\bar{X}(1-\bar{X})}{n}}, \bar{X} + z_{\alpha/2} \sqrt{\frac{\bar{X}(1-\bar{X})}{n}}\right)$	Campioni grandi	$\bar{X}_1 - \bar{X}_2 \pm z_{\alpha/2} \sqrt{\frac{\bar{X}_1(1-\bar{X}_1)}{n_1} + \frac{\bar{X}_2(1-\bar{X}_2)}{n_2}}$	Campioni grandi: differenza tra proporzioni
POPOLAZIONE ESPONENZIALE			
$\left(\frac{2}{\chi_{\alpha/2; 2n}^2} \sum_{i=1}^n X_i, \frac{2}{\chi_{1-\alpha/2; 2n}^2} \sum_{i=1}^n X_i\right)$	Parametro θ di una popolazione con media θ		
QUANTILI			
Normale	Chi quadro	T di Student	Fisher
$P(Z \geq z_\alpha) \equiv \int_{z_\alpha}^{\infty} f_Z(x) dx = \alpha$	$P(X \geq \chi_{\alpha; \nu}^2) \equiv \int_{\chi_{\alpha; \nu}^2}^{\infty} f_X(x) dx = \alpha$	$P(T \geq t_{\alpha; \nu}) \equiv \int_{t_{\alpha; \nu}}^{\infty} f_T(x) dx = \alpha$	$P(Y \geq F_{\alpha; \nu_2, \nu_1}) = \alpha$ $F_{1-\alpha; \nu_1, \nu_2} = \frac{1}{F_{\alpha; \nu_2, \nu_1}}$
NORMALE MULTIVARIATA			
DENSITA' DI PROBABILITA'		MOMENTI CONDIZIONATI	
$C = \begin{pmatrix} \sigma_1^2 & \sigma_{12} \\ \sigma_{12} & \sigma_2^2 \end{pmatrix}, \quad \sigma_i^2 = Var(X_i) \quad \sigma_{12} = cov(X_1, X_2), \quad \rho = \frac{\sigma_{12}}{\sigma_1 \sigma_2}$ $f(x_1, x_2) = \frac{1}{2\pi\sigma_1\sigma_2\sqrt{1-\rho^2}} \exp\left\{-\frac{1}{2(1-\rho^2)}\left[\left(\frac{x-m_1}{\sigma_1}\right)^2 + \left(\frac{x-m_2}{\sigma_2}\right)^2 - 2\rho\left(\frac{x-m_1}{\sigma_1}\right)\left(\frac{x-m_2}{\sigma_2}\right)\right]\right\}$		$E(X_1 X_2 = x_2) = m_1 + \rho \frac{\sigma_1}{\sigma_2}(x_2 - m_2)$ $Var(X_1 X_2 = x_2) = \sigma_1^2(1-\rho^2)$	

	Regressione Y=aX+b	
$S_{xx} = \sum_{i=1}^n (x_i - \bar{x})^2 \quad S_{xy} = \sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y}) = \sum_{i=1}^n x_i y_i - n\bar{x}\bar{y}$	$\hat{a} = \bar{y} - \hat{b}\bar{x} \quad \hat{b} = \frac{S_{xy}}{S_{xx}}$ $\hat{\sigma}^2 = \frac{1}{n} \sum_{i=1}^n [y_i - (\hat{a} + \hat{b}x_i)]^2 = \frac{S_{yy} - \hat{b}S_{xy}}{n} = \frac{SS_R}{n}$	$\hat{y} = \bar{y} + \frac{S_{xy}}{S_{xx}}(x - \bar{x})$
Intervalli confidenza	$\left(\hat{A} - t_{\alpha/2, n-2} \sqrt{\frac{SS_R}{(n-2)} \left(\frac{1}{n} + \frac{\bar{x}^2}{S_{xx}} \right)}, \hat{A} + t_{\alpha/2, n-2} \sqrt{\frac{SS_R}{(n-2)} \left(\frac{1}{n} + \frac{\bar{x}^2}{S_{xx}} \right)} \right)$ $\left(\hat{B} - t_{\alpha/2, n-2} \sqrt{\frac{SS_R}{(n-2)S_{xx}}}, \hat{B} + t_{\alpha/2, n-2} \sqrt{\frac{SS_R}{(n-2)S_{xx}}} \right)$	E(Y(x₀) x₀): $\left(\hat{A} + \hat{B}x_0 \pm t_{\alpha/2, n-2} \sqrt{\frac{SS_R}{(n-2)} \left[\frac{1}{n} + \frac{(x_0 - \bar{x})^2}{S_{xx}} \right]} \right)$ Y(x₀) $\left(\hat{A} + \hat{B}x_0 \pm t_{\alpha/2, n-2} \sqrt{\frac{SS_R}{(n-2)} \left[1 + \frac{1}{n} + \frac{(x_0 - \bar{x})^2}{S_{xx}} \right]} \right)$
Test	$T_{a_0} = \frac{(\hat{A} - a_0)}{\sqrt{\frac{S_R}{(n-2)} \left(\frac{1}{n} + \frac{\bar{x}^2}{S_{xx}} \right)}}$ $T_{b_0} = (\hat{B} - b_0) \sqrt{\frac{(n-2)S_{xx}}{SS_R}}$	$R^2 = \frac{S_{xy}^2}{S_{xx}S_{yy}} = 1 - \frac{SS_R}{S_{yy}}$ $U = \frac{1}{2} \ln \frac{1+R}{1-R} \overset{\text{approssimativamente}}{\approx} N\left(\frac{1}{2} \ln \frac{1+\rho}{1-\rho}, \frac{1}{n-3}\right)$
	ANOVA	
a 1 via	$\frac{n}{\sigma^2} \sum (\bar{X}_{i\cdot} - \bar{X}_{..})^2 \equiv \frac{SS_F}{\sigma^2} \approx \chi_{k-1}^2$	$\sum_{i=1}^k \sum_{j=1}^n (X_{ij} - \bar{X}_{i\cdot})^2 / \sigma^2 = SS_E / \sigma^2 \approx \chi_{k(n-1)}^2$
a 2 vie	$SS_A = n \sum_{i=1}^k (\bar{X}_{i\cdot} - \bar{X}_{..})^2$	$SS_B = k \sum_{j=1}^n (\bar{X}_{\cdot j} - \bar{X}_{..})^2$
$F_A = (n-1) \frac{SS_A}{SS_E} \approx F_{\alpha; (k-1), (n-1)(k-1)}$	$F_B = (k-1) \frac{SS_B}{SS_E} \approx F_{\alpha; (n-1), (n-1)(k-1)}$	
	Test del χ^2	
	Bontà di un fit $\chi^2 = \sum_{i=1}^k \frac{(n_i - n\pi_i)^2}{n\pi_i} \approx \chi_{\alpha, k-1}^2$	
	Indipendenza p_i note $\Xi = \sum_{i=1}^k \sum_{m=1}^l \frac{(N_{im} - np_{i\cdot}p_{\cdot m})^2}{np_{i\cdot}p_{\cdot m}} \overset{n \text{ grande}}{\approx} \chi_{kl-1}^2$ Indipendenza p_i sconosciute $\Xi = \sum_{i=1}^k \sum_{m=1}^l \frac{(N_{im} - n\hat{p}_{i\cdot}\hat{p}_{\cdot m})^2}{n\hat{p}_{i\cdot}\hat{p}_{\cdot m}} \approx \chi_{\alpha; (k-1)(l-1)}^2$	