

	Scale of Measurement		
Goal	Interval/ratio	Ordinal	Nominal
Describe one group	Mean, standard deviation	Median; interquartile range	proportion
Compare one group to a hypothetical value	One-sample ttest; Z-test (for true variance known; or very big sample size)	Wilcoxon signed rank test	Chi-square test
Compare two paired groups	Paired t-test	Wilcoxon signed rank test	McNemar's test
Compare two unpaired groups	Unpaired/ two-sample t-test	Mann-Whitney U test	Chi-square test
Compare three or more paired groups	ANOVA repeated measures	Friedman test	Cochrane Q
Compare three or more unpaired groups	ANOVA	Kruskal-Wallis	Chi-square test
Quantify association between 2 variables	Pearson correlation	Spearman correlation	Contingency coefficients
Predict value from another measured variable	Simple linear regression		

Test	When to use	Assumptions	Formula	Reject H0 if
One sample z-test	<p>Compare one group (mean) to an hypothetical value if variance known or sample very large;</p> <p>For ratio/interval data</p> <p>Null hypothesis: H0: <math>\mu = \mu_0</math></p>	<p>The sample comes from a population normally distributed;</p> <p>Random sampling;</p> <p>Independent observations;</p>	$Z_{calc} = \frac{\bar{x} - \mu_0}{\frac{\sigma}{\sqrt{n}}}$ <p>Where:  <math>\bar{x}</math> - sample mean (if paired sample, do mean of the differences);  <math>\mu_0</math> - hypothetical value under the null hypothesis;  <math>\sigma</math> - <u>population</u> standard deviation (SD), or, for a paired sample, standard deviation of the differences-  &gt; for very large samples it is approximated by the sample standard deviation;  n - sample size</p>	<p><math>  Z_{calc}  </math>  <math>&gt;   Z_{\alpha}  </math></p> <p>Where <math>\alpha</math> is the significance level (generally 0.05);</p> <p><math>   </math> stands for absolute value</p>
One sample or paired t-test	<p>Compare one group to an hypothetical value, or two paired groups</p> <p>For ratio/interval data</p> <p>Null hypothesis: H0: <math>\mu = \mu_0</math></p>	<p>The sample comes from a population normally distributed;</p> <p>Random sampling</p>	$T_{calc} = \frac{\bar{x} - \mu_0}{\frac{s}{\sqrt{n}}}$ <p>Where:  <math>\bar{x}</math> - sample mean (if paired sample, do mean of the differences);  <math>\mu_0</math> - hypothetical population mean value under the null hypothesis (if paired sample, typically zero);  s - sample standard deviation (for a paired sample, SD of the differences);  n - sample size</p>	<p><math>  T_{calc}   &gt;</math>  <math>  T_{\alpha;v}  </math>  I.e., Reject if absolute <math>T_{calc}</math> <u>above</u> absolute critical value  <math>  T_{\alpha;v}  </math></p> <p>Where:  <math>\alpha</math> - significance level;  v - degrees of freedom:  v = n-1</p>

Test	When to use	Assumptions	Formula	Reject H0 if
Unpaired/ two sample t- test	Compares two independent (mean) groups  For ratio/interval data  H0: $\mu_1 = \mu_2$ or, equivalently H0: $\mu_1 - \mu_2 = 0$	The samples comes from normally distributed populations; Both populations have identical variances (i.e. $\sigma_1 = \sigma_2$ ); Random sampling; Independent observations;	$T = \frac{(\bar{x}_1 - \bar{x}_2) - (\mu_1 - \mu_2)_0}{S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$ <p>Where:  <math>S_p</math> – pooled standard deviation, calculated by:</p> $S_p = \sqrt{\frac{(n_1 - 1)S_1^2 + (n_2 - 1)S_2^2}{n_1 + n_2 - 2}}$ <p>and  <math>\bar{x}_1</math> - sample mean of population 1  <math>\bar{x}_2</math> - sample mean of population 2  <math>s_1</math> – sample SD of population 1  <math>s_2</math> – sample SD of population 2  <math>n_1</math> – sample size for population 1  <math>n_2</math> – sample size for population 2  <math>(\mu_1 - \mu_2)_0</math> – hypothesized difference between the means of the populations (generally zero)</p>	$ T_{calc}  >  T_{\alpha;v} $  I.e., Reject if absolute $T_{calc}$ <u>above</u> absolute critical value ( $ T_{\alpha;v} $ )  Where: $\alpha$ - significance level;  $v$ - degrees of freedom:  $v = n_1 + n_2 - 2$
Wilcoxon signed-rank test	Compare one group to an hypothetical value, or two paired groups  For ordinal data (or ratio/interval if sample is small and data not normal)  Null hypothesis: H0: $M = M_0$ (where M represents median)	Distribution symmetrical (does not need to be normal); Random sampling	$T_+$ = sum of the ranks having a positive sign $T_-$ = sum of the ranks having a negative sign  How to do it: 1 For paired data: for each data point, calculate the differences between the 2 groups; For comparison of one group to an hypothetical value: for each data point, subtract the hypothesized median value 2 Rank the absolute differences, from smaller to larger (i.e., 1 for the smallest absolute difference) 3 Add the corresponding signs (+ for originally positive differences, - for negative ones) 4 Calculate $T_+$ and $T_-$ . Note: if one of them is calculated, the other can be calculated from: $T_+ = n(n-1)/2 - T_-$ Where n is the sample size	Choose $T_+$ or $T_-$ . (whichever is smallest) and compare with critical value (from table).  Reject if <u>below or equal</u> to the critical value

Test	When to use	Assumptions	Formula	Reject H0 if
<b>Mann-Whitney U test</b>  (also called Wilcoxon rank-sum, or Wilcoxon-	Compare one group to an hypothetical value, or two paired groups  For ordinal data (or ratio/interval if sample is small and data not normal)  Null hypothesis: H0: $M_1=M_2$ (where M represents median)	Random sampling; Independent observations;	$U_1 = R_1 - \frac{n_1(n_1 + 1)}{2}$ <p>And</p> $U_2 = R_2 - \frac{n_2(n_2 + 1)}{2}$ <p>Alternative, one can be obtained from the other through:  <math>U_1 + U_2 = n_1 n_2</math></p> <p>Where:  <math>R_1</math> – sum of the ranks for population 1  <math>R_2</math> – sum of the ranks for population 2  <math>n_1</math> – sample size for population 1  <math>n_2</math> – sample size for population 2</p>	Choose $U_1$ or $U_2$ (whichever is smallest) and compare with critical value (from table).  Reject if <u>below or equal</u> to the critical value
<b>Chi-square test</b>	Compares two or more groups  For nominal data  H0: variable represented in the rows is independent of the variable represented in the columns	Random sampling; Independent observations;	First put data in the form of a contingency table, then calculate:  $X^2_{calc} = \sum_{i=1}^R \sum_{j=1}^C \frac{(O_{ij} - E_{ij})^2}{E_{ij}}$ <p>Where:  <math>R</math> – total number of rows;  <math>C</math> – total number of columns;  <math>O_{ij}</math> – number of observations (frequency) in row <math>i</math>, column <math>j</math>  <math>E_{ij}</math> – Expected frequency in row <math>i</math>, column <math>j</math>, which is calculated as:</p> $E_{ij} = \frac{R_i C_j}{n}$ <p>Where:  <math>R_i</math> – sum of all the frequencies of row <math>i</math> (calculated as <math>\sum_{j=1}^C O_{ij}</math>);  <math>C_j</math> – sum of all the frequencies of column <math>j</math> (calculated as <math>\sum_{i=1}^R O_{ij}</math>)  <math>n</math> – Sample size. Sum of all frequencies. (calculated as <math>n = \sum_{i=1}^R \sum_{j=1}^C O_{ij}</math> )</p>	$X^2_{calc} > X^2_{\alpha;v}$  I.e., Reject if absolute $X^2_{calc}$ <u>above</u> critical value ( $X^2_{\alpha;v}$ )  Where: $\alpha$ - significance level;  $v$ - degrees of freedom:  $v = n - 1$

Test	When to use	Assumptions	Formula	Reject H0 if
ANOVA	<p>Compares three or more groups</p> <p>For ratio/interval data</p> <p>H0: <math>\mu_1 = \mu_2 = \mu_3 \dots</math></p>	<p>The samples comes from normally distributed populations;</p> <p>All populations have identical variances (i.e. <math>\sigma_1 = \sigma_2 = \sigma_3 \dots</math>);</p> <p>Random sampling;</p> <p>Independent observations;</p>	$F_{calc} = \frac{MSTR}{MSE}$ <p>Where  MSTR – mean squared error of the treatment  MSE – mean squared (residual) error</p> <p>Calculated as:</p> $MSTR = \frac{SSTR}{df_{TR}} \text{ and } MSE = \frac{SSE}{df_E}$ <p>Where:  SSTR – sum of squares of the treatment  SSTR – sum of squares of the (residual) error  <math>df_{TR}</math> – degrees of freedom treatment;  <math>df_E</math> – degrees of freedom (residual) error;</p> <p>Calculated as:</p> $SSTR = \sum_{i=1}^g n_i (\bar{x}_i - \bar{\bar{x}})^2$ $SSE = \sum_{i=1}^g \sum_{j=1}^{n_i} (x_{ij} - \bar{x}_i)^2$ $df_{TR} = g - 1 \text{ and } df_E = n - g$ <p>Where:  <math>x_{ij}</math> - observation <math>j</math> in group <math>i</math>  <math>\bar{x}_i</math> - mean of group <math>i</math>  <math>n_i</math> - sample size of group <math>i</math>  <math>\bar{\bar{x}}</math> - total mean (averaging all values, independently of the group)  <math>g</math> – total number of groups  <math>n</math> - total sample size</p> <p>Also  SST=SSTR+SSE  Where SST is the total sum of squares</p>	$F_{calc} > F_{\alpha; (df_{TR}; df_E)}$ <p>I.e., Reject if absolute <math>F_{calc}</math> <u>above</u> critical value (<math>F_{\alpha; (df_{TR}; df_E)}</math>)</p> <p>Where:  <math>\alpha</math> - significance level;</p> <p><math>df_{TR}</math> – degrees of freedom treatment:</p> $df_{TR} = g - 1$ <p><math>df_E</math> – degrees of freedom (residual) error:</p> $df_E = n - g$

$$SST = \sum_{i=1}^g \sum_{j=1}^{n_i} (x_{ij} - \bar{\bar{x}})^2$$