

Most recently updated October 6, 2008

R-code

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> source("http://www.math.jmu.edu/~garrenst/math325.dir/Rmacros") ; ls()
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Selected formulas

$$\sigma^2 = V(Y) = E(Y - \mu)^2 = \sum_y (y - \mu)^2 p(y) = \sum_y y^2 p(y) - \mu^2$$

$$s^2 = \frac{1}{n-1} \sum_{i=1}^n (Y_i - \bar{Y})^2 = \left[\sum_{i=1}^n Y_i^2 - \left(\sum_{i=1}^n Y_i \right)^2 / n \right] / (n-1)$$

$D = B^2/4$ when estimating μ , and $D = B^2/(4N^2)$ when estimating τ

$$V(\bar{Y}) = \frac{\sigma^2}{n} \left(\frac{N-n}{N-1} \right)$$

$$\hat{V}(\bar{Y}) = \frac{s^2}{n} \left(\frac{N-n}{N} \right) = \frac{s^2}{n} \left(1 - \frac{n}{N} \right)$$

$$n = \frac{N\sigma^2}{(N-1)D + \sigma^2}$$

$$\hat{V}(\bar{Y}_1 - \bar{Y}_2) = s_1^2/n_1 + s_2^2/n_2$$

$$\hat{V}(\hat{p}_1 - \hat{p}_2) = \hat{p}_1(1 - \hat{p}_1)/n + \hat{p}_2(1 - \hat{p}_2)/n + 2\hat{p}_1\hat{p}_2/n$$

$$\hat{V}(\hat{p}_1 - \hat{p}_2) = \hat{p}_1(1 - \hat{p}_1)/n_1 + \hat{p}_2(1 - \hat{p}_2)/n_2$$

$$\hat{V}(\bar{Y}_{st}) = \frac{1}{N^2} \sum_{i=1}^L N_i^2 \left(\frac{N_i - n_i}{N_i} \right) \frac{s_i^2}{n_i}$$

$$n = \frac{\sum_{i=1}^L N_i^2 \sigma_i^2 / a_i}{N^2 D + \sum_{i=1}^L N_i \sigma_i^2}$$

$$n_i = n \left(\frac{N_i \sigma_i / \sqrt{c_i}}{\sum_{k=1}^L N_k \sigma_k / \sqrt{c_k}} \right)$$

$$n = \frac{\left(\sum_{k=1}^L N_k \sigma_k / \sqrt{c_k} \right) \left(\sum_{i=1}^L N_i \sigma_i \sqrt{c_i} \right)}{N^2 D + \sum_{i=1}^L N_i \sigma_i^2}$$

$$\hat{V}_p(\bar{Y}_{st}) = \frac{N-n}{Nn} \sum_{i=1}^L A_i s_i^2 + \frac{1}{n^2} \sum_{i=1}^L (1 - A_i) s_i^2$$

$$\hat{V}(\bar{Y}'_{st}) = \frac{n'}{n'-1} \sum_{i=1}^L \left[\left(a_i'^2 - \frac{a_i'}{n'} \right) \frac{s_i^2}{n_i} + \frac{a_i'(\bar{Y}_i - \bar{Y}'_{st})^2}{n'} \right]$$

$$\hat{V}(r) = \left(\frac{N-n}{nN} \right) \mu_x^{-2} s_r^2$$

$$s_r^2 = \frac{\sum_{i=1}^n (Y_i - rX_i)^2}{n-1}$$

$$n = \frac{N\sigma^2}{ND + \sigma^2}, \text{ where } D = \begin{cases} B^2\mu_x^2/4, & \text{when estimating } R = \mu_y/\mu_x, \\ B^2/4, & \text{when estimating } \mu_y, \\ B^2/(4N^2), & \text{when estimating } \tau_y \end{cases}$$

$$\hat{V}(\hat{\mu}_{yRS}) = \left(\frac{N_A}{N}\right)^2 \left(\frac{N_A - n_A}{N_A n_A}\right) \frac{\sum_{i=1}^{n_A} (Y_{iA} - r_A X_{iA})^2}{n_A - 1} + \left(\frac{N_B}{N}\right)^2 \left(\frac{N_B - n_B}{N_B n_B}\right) \frac{\sum_{i=1}^{n_B} (Y_{iB} - r_B X_{iB})^2}{n_B - 1}$$

$$\hat{V}(\hat{\mu}_{yRC}) = \left(\frac{N_A}{N}\right)^2 \left(\frac{N_A - n_A}{N_A n_A}\right) s_{rA}^2 + \left(\frac{N_B}{N}\right)^2 \left(\frac{N_B - n_B}{N_B n_B}\right) s_{rB}^2$$

s_{rA}^2 is sample variance of $(Y_{iA} - r_C X_{iA})$

$$\hat{\mu}_{yL} = \bar{Y} + b(\mu_X - \bar{X})$$

$$\hat{V}(\hat{\mu}_{yL}) = \left(\frac{N-n}{Nn}\right) \left(\frac{1}{n-2}\right) \left[\sum_{i=1}^n (Y_i - \bar{Y})^2 - b^2 \sum_{i=1}^n (X_i - \bar{X})^2 \right] = \left(\frac{N-n}{Nn}\right) \text{MSE}$$

$$\hat{V}(\hat{\mu}_{yD}) = \left(\frac{N-n}{Nn}\right) \frac{\sum_{i=1}^n (d_i - \bar{d})^2}{n-1}$$

$$\hat{V}(\hat{\mu}) = \left(\frac{N-n}{Nn(M/N)^2}\right) s_r^2$$

s_r^2 is sample variance of $(Y_i - \hat{\mu} m_i)$

$$n = \frac{N\sigma_r^2}{ND + \sigma_r^2} \text{ where } D = B^2 M^2 / (4N^2) \text{ for estimating } \mu$$

$$n = \frac{N\sigma_r^2}{ND + \sigma_r^2} \text{ with } D = B^2 / (4N^2) \text{ for estimating } \tau$$

$$n = \frac{N\sigma_t^2}{ND + \sigma_t^2} \text{ with } D = B^2 / (4N^2) \text{ for estimating } \tau$$

s_t^2 is sample variance of Y_i