SCHOOL OF MATHEMATICS AND STATISTICS  Spring Semester 2017–2018

Sampling, Design, Medical Statistics  3 hours

Candidates may bring to the examination a calculator that conforms to University regulations. All answers will be marked but credit will be given only for the best FIVE answers. All questions are worth 20 marks. Total marks 100.

Please leave this exam paper on your desk
Do not remove it from the hall

Registration number from U-Card (9 digits)
to be completed by student

[ ] [ ] [ ] [ ] [ ] [ ] [ ] [ ] [ ]
If babies are born prematurely, there is a risk that they will be under-developed and suffer a variety of health problems. There is good evidence that mothers who give birth prematurely in one pregnancy will also do so in later pregnancies, so in the following studies, the subjects were mothers who had given birth prematurely in their first pregnancy.

(i) Clinicians designed and conducted a study to assess whether a drug extended pregnancy, by comparing duration of the second pregnancy for two independent groups each of 40 mothers. One group was given the active drug and the other a placebo version. The results of the trial (in weeks) were as follows:

<table>
<thead>
<tr>
<th>Group</th>
<th>mean</th>
<th>s.d.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Drug</td>
<td>39.1</td>
<td>1.45</td>
</tr>
<tr>
<td>Placebo</td>
<td>38.2</td>
<td>1.60</td>
</tr>
</tbody>
</table>

(a) Verify that the trial had an adequate sample size to test for a difference of 1 week, when results expected on the placebo were a mean duration of 38 weeks, with a standard deviation of 1.5 weeks.

(4 marks)

(b) Did the trial provide evidence that the drug is beneficial in terms of extending pregnancy?

(4 marks)

(ii) When writing up their study, as well as assessing the effect on duration of pregnancy, the clinicians decide to examine whether the drug has any effect on the birthweights of the babies. Differences in mean birthweight between the two groups give a p-value for the appropriate t-test of p=0.03.

(a) Give 2 reasons why including this additional investigation is problematic.

(2 marks)

(b) What should they conclude about the effect of the drug on birthweights? Explain your reasoning.

(3 marks)

(c) Does this change the way you would evaluate the effect of the drug on pregnancy duration in (i)(b)?

(1 mark)

(iii) In fact, it is subsequently revealed that one of the clinicians involved in the trial did not wait until the end of the trial for the formal test of effect of the drug on duration. Instead he also looked at data so far the available at 3 interim time points, after roughly each quarter of the patients had had their babies. A summary of the t-tests he conducted is:

<table>
<thead>
<tr>
<th>Group</th>
<th>Time point 1</th>
<th>Time point 2</th>
<th>Time point 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number on Drug</td>
<td>10</td>
<td>20</td>
<td>30</td>
</tr>
<tr>
<td>Number on Placebo</td>
<td>9</td>
<td>20</td>
<td>31</td>
</tr>
<tr>
<td>p-value</td>
<td>0.081</td>
<td>0.065</td>
<td>0.056</td>
</tr>
</tbody>
</table>

(a) Give 2 reasons why this might have been sensible.

(2 marks)

(b) Explain why there might be a problem in adopting this approach.

(2 marks)

(c) Was he right to let the trial run its full course?

(2 marks)
(i) A dermatologist investigating the use of emollient creams in managing dermatitis conducts a 6-week long crossover trial of a new cream versus a standard cream. Patients, who all suffered from a similar form of dermatitis of the hand, were allocated at random to either Group 1 or Group 2 and were instructed to apply the cream supplied (in an unbranded jar) to moisturize their hands twice daily. Group 1 used the new cream for 3 weeks, then reverted to the standard cream, while Group 2 continued with the standard cream for 3 weeks, then trialled the new cream for a further 3 weeks. Patients were encouraged to keep a diary of their impressions of the creams over the 6-week trial period (eg whether they experienced any flare ups or side effects, counting (approximately) the number of skin lesions, reporting the dryness of the skin), but ultimately only recorded whether they preferred their first or second cream (or whether they had no preference). The results are given below, coded as to whether the expressed preference was for new (denoted n), standard (denoted s) or neither (denoted −):

<table>
<thead>
<tr>
<th>Group</th>
<th>patient</th>
<th>preference</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>4</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>Group 1</td>
<td>5</td>
<td>n</td>
</tr>
<tr>
<td>new → standard</td>
<td>6</td>
<td>−</td>
</tr>
<tr>
<td>7</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>8</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>Group 2</td>
<td>11</td>
<td>–</td>
</tr>
<tr>
<td>standard → new</td>
<td>12</td>
<td>n</td>
</tr>
<tr>
<td>13</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>14</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>15</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>16</td>
<td>s</td>
<td></td>
</tr>
<tr>
<td>17</td>
<td>s</td>
<td></td>
</tr>
<tr>
<td>18</td>
<td>n</td>
<td></td>
</tr>
<tr>
<td>19</td>
<td>s</td>
<td></td>
</tr>
<tr>
<td>20</td>
<td>n</td>
<td></td>
</tr>
</tbody>
</table>

(a) Explain why the creams were provided to patients in unbranded jars.  
(2 marks)

(b) Comment on the form of response finally used (i.e. that patients kept a diary, but summarized their whole experience into a simple preference).  
(2 marks)

(c) Use the Mainland-Gart approach to show that the trial provides a clear indication that the new cream is preferable.  
(4 marks)
(d) It has been suggested that future similar trials could be shortened to only 3 weeks, by applying the creams simultaneously; one to the patient’s left hand and the other to their right hand. Explain why this could still be regarded as a form of crossover trial. \(2\) marks

(ii) A food manufacturer wants to test out a new diet program (Plan A) which they claim helps people lose weight more quickly than their leading competitor. To analyse their claim they allocate 9 participants to their new diet plan. The table below shows the time taken until the participants lose 5kg in weight. An asterisk denotes a right censored observation where contact with the participant was lost before the participant lost the 5kg.

<table>
<thead>
<tr>
<th>Time (weeks)</th>
<th>New Plan A</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td></td>
</tr>
<tr>
<td>5*</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td></td>
</tr>
<tr>
<td>7*</td>
<td></td>
</tr>
<tr>
<td>14</td>
<td></td>
</tr>
<tr>
<td>15*</td>
<td></td>
</tr>
<tr>
<td>22</td>
<td></td>
</tr>
<tr>
<td>36</td>
<td></td>
</tr>
<tr>
<td>Total</td>
<td>108</td>
</tr>
</tbody>
</table>

(a) Estimate the value of the survivor function for the new diet plan at 25 weeks via Kaplan-Meier. \(4\) marks

(b) Using your Kaplan-Meier estimate, write down an estimate for the median time for a participant on the new plan to lose 5kg. \(1\) mark

(c) It is suggested that the times to lose the weight in each group are exponentially distributed with rate \(\lambda_A\). Under this assumption estimate \(\lambda_A\) and hence the mean time to lose 5kg with approximate 95% confidence intervals. \(3\) marks

(d) The advertising authority is concerned about the possibility that the censoring may be informative. Explain what this means and give a possible reason that could have led to informative censoring in this study. \(2\) marks
A new treatment is being trialled for lung cancer. 703 patients who presented with lung cancer were randomly allocated to either the new or standard treatment and followed up until either death or censoring. The information stored on each patient was:

<table>
<thead>
<tr>
<th>time:</th>
<th>time until death/censoring (years)</th>
</tr>
</thead>
<tbody>
<tr>
<td>status:</td>
<td>failure indicator (1 = death; 0 = censored)</td>
</tr>
<tr>
<td>sex:</td>
<td>Female or Male</td>
</tr>
<tr>
<td>drug:</td>
<td>New or Standard</td>
</tr>
</tbody>
</table>

The following R analysis was performed:

```r
> lcancer.surv <- Surv(time, status)
> lcancer.fit <- coxph(lcancer.surv ~ sex + drug)
> summary(lcancer.fit)
```

```
Call:
  coxph(formula = lcancer.surv ~ sex + drug)

  n= 703, number of events= 703

  coef  exp(coef) se(coef)      z     Pr(>|z|)    
sexMale 0.30019   1.36012   0.08017  3.744 0.000181 ***
drugStandard 0.42560  1.53052   0.07680  5.542 3e-08 ***
---

  exp(coef) exp(-coef) lower .95 upper .95
sexMale       1.350      0.7407     1.154      1.580
drugStandard 1.531      0.6534     1.317      1.779

Concordance= 0.556  (se = 0.012 )
Recur= 0.069  (max possible= 1 )
Likelihood ratio test= 43.04  on 2 df,  p=4.516e-10
Wald test = 43.01  on 2 df,  p=4.58e-10
Score (logrank) test = 43.49  on 2 df,  p=3.606e-10
```

(a) What type of model is fitted in lcancer.fit? Specify the form of the hazard for an individual given their sex and drug treatment. Make sure to describe your notation carefully. \(4 \text{ marks}\)

(b) Describe the findings of the analysis. \(4 \text{ marks}\)
(c) A statistician has performed some further analysis as shown below

> lcancer.fit2 <- coxph(lcancer.surv ~ drug + strata(sex))
> plot(survfit(lcancer.fit2), fun="cloglog")

which produced the following plot:

Does this plot raise any concerns regarding the suitability of the initial analysis? Justify your decision. \(3 \text{ marks}\)

(ii) A group of 126 elderly patients were studied to determine potential risk factors for hip fractures. The study investigators collected data on each patient's sex (male or female); age (measured in years); and whether they exercised (true or false).
The patients were studied for a period of 5 years to see whether they fractured their hip in that time. Coding for the different variables is shown below:

<table>
<thead>
<tr>
<th>Variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>failtime</td>
<td>time until hip fracture (years)</td>
</tr>
<tr>
<td>status</td>
<td>fracture indicator (1 = hip fracture observed; 0 = no hip fracture observed)</td>
</tr>
<tr>
<td>sex</td>
<td>Female or Male</td>
</tr>
<tr>
<td>age</td>
<td>unc centred age of patient (years)</td>
</tr>
<tr>
<td>exercise</td>
<td>True or False</td>
</tr>
</tbody>
</table>

An R analysis is provided below:

```r
> hip.surv <- Surv(failtime, status)
> hipfrac.fit <- survreg(hip.surv ~ sex + age + exercise, dist = "exponential")
> summary(hipfrac.fit)

Call:
survreg(formula = hip.surv ~ sex + age + exercise, dist = "exponential")

          Value Std. Error     z      p
(Intercept) 3.8820    0.902 4.30 1.68e-05
sexMale     0.6163    0.181 3.41  6.40e-04
age        -0.0279    0.010 -2.78  5.51e-03
exerciseTRUE 0.3775    0.183 2.06  3.89e-02

Scale fixed at 1

Exponential distribution
Loglik(model)= -367.3  Loglik(intercept only)= -380.5
Chi^2= 26.39 on 3 degrees of freedom, p= 7.9e-06
Number of Newton-Raphson Iterations: 5
n= 126
```

(a) What type of model is fitted in `hipfrac.fit`? Write down the model fitted for the time $T$ until hip fracture for an individual given their age, sex and exercise status. Make sure to describe your notation carefully.  

(b) Briefly describe the results of the analysis in terms of the effects of age, sex and exercise upon time to hip fracture.
An investigator is studying the dependence of a variable $Y$ on two continuous explanatory variables $x_1$ and $x_2$, which have been scaled to lie between -1 and 1. It is known that $EY = 0$ when $x_1 = x_2 = 0$, and the following model is proposed.

$$EY = \beta_1 x_1 + \beta_2 x_2.$$ 

The investigator proposes the following design (design A) using 4 observations:

<table>
<thead>
<tr>
<th>Design</th>
<th>Design points</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>$(-1, 1), (-1, 0), (1, 1), (1, -1)$</td>
</tr>
</tbody>
</table>

(i) Are $\beta_1$ and $\beta_2$ orthogonal to each other in design A? \hspace{1cm} (3 marks)

(ii) If each observation is subject to a measurement error with mean 0 and variance $\sigma^2$, show that $\text{var}(\hat{\beta}_1) < \text{var}(\hat{\beta}_2)$ in design A. \hspace{1cm} (2 marks)

(iii) Sketch the design space with the points in design A clearly indicated. \hspace{1cm} (2 marks)

(iv) With reference to your sketch in (iii) explain why $\text{var}(\hat{\beta}_1) < \text{var}(\hat{\beta}_2)$ in design A. \hspace{1cm} (3 marks)

(v) Justify whether design A is $G$-optimal. \hspace{1cm} (5 marks)

(vi) A design is called $A$-optimal if it minimises the sum of the diagonal elements of $(X^TX)^{-1}$. Consider all orthogonal designs for the model $EY = \beta_1 x_1 + \beta_2 x_2$ with 2 design points $(x_1, x_2) \in \{(1, a), (b, c)\}$ such that $-1 \leq x_1, x_2 \leq 1$. Find all $A$-optimal orthogonal designs for this model with 2 design points. \hspace{1cm} (5 marks)
An experiment is to be carried out to investigate the effect of four teaching methods on chemistry exam scores. There are 12 randomly selected students in the study, who will each be taught using one of the four methods. After the course finishes, each participant will be given a chemistry test, and their exam scores will be recorded. The experimenter decides to organise the students into blocks, according to their abilities.

(a) If the four teaching methods are labelled A, B, C, D, explain why the following design satisfies the requirements of a balanced incomplete block design with block sizes of 3.
Block 1: ABC
Block 2: ABD
Block 3: BCD
Block 4: ACD

(2 marks)

(b) Let \(\alpha_1, \alpha_2, \alpha_3\) and \(\alpha_4\) represent the block parameters for blocks 1, 2, 3 and 4 respectively and let \(\beta_1, \beta_2, \beta_3\) and \(\beta_4\) represent the parameters for teaching methods A, B, C and D respectively. Let \(Y_{ij}\) represent the response (exam score) in block \(i\) using teaching method \(j\). For the design in (a) write down the response vector, the parameter vector and design matrix in full specifying the parameter constraints imposed (assume that the model does not include an intercept term).

(5 marks)

(c) Show how the design in Part (a) could have been obtained from a Latin square.

(2 marks)

(ii) Consider a fractional factorial design with 4 factors \((x_1, x_2, x_3, x_4)\) each of which occurs at two levels, denoted +1 and −1.

(a) Suppose that four design points are available. Provide two design generators that allow the intercept and the main effects for \(x_2, x_3\) and \(x_4\) to be included in the linear model without confounding. Show the alias structure for these two generators.

(3 marks)

(b) Construct the fractional factorial design using your design in part (ii)(a).

(3 marks)

(iii) Suppose now the interest is only in the two factors \(x_1\) and \(x_2\).

(a) Write down the design matrix for a central composite design for \(x_1\) and \(x_2\) with nine observations.

(3 marks)

(b) Justify whether your design would allow you to fit the following linear model

\[
E(Y) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_{12} x_1 x_2 + \beta_{11} x_1^2 + \beta_{22} x_2^2 + \beta_{111} x_1^3
\]

(2 marks)
Consider taking a simple random sample (SRS) of size 2 from the population $X_1, X_2, \ldots, X_N$ with population variance $S^2$. Suppose that $x_1$ and $x_2$ are obtained and assume further that $E(x_1) = E(x_2) = \overline{X}$ where $\overline{X}$ is the population mean.

(i) Show that the estimator $\overline{x} = \frac{x_1 + x_2}{2}$ is an unbiased estimator of $\overline{X}$.  

(1 mark)

(ii) Show that $\text{cov}(x_1, x_2) = -\frac{S^2}{N}$.  

(5 marks)

(iii) Using the result from (ii) show that $\text{var}(\overline{x}) = \left(1 - \frac{2}{N}\right) \frac{S^2}{2}$.  

(4 marks)

(iv) Using the central limit theorem find a 95% CI for $\overline{X}$ assuming that $x_1 = 4.3$ and $x_2 = 3.7$ and that the population is of size 100.  

(4 marks)

(v) Justify whether your confidence interval in part (iii) is reliable or not.  

(1 mark)

(vi) Suppose that in an SRS of size 2 only $x_1^2$ and $x_2^2$ are available instead of $x_1$ and $x_2$. Instead of using an estimator of $\overline{X}$ an investigator proposes an estimator of $\overline{X}^2$. They propose the following estimator $x_{se} = \frac{x_1^2 + x_2^2}{k}$ for some $k \in \mathbb{R}^+, k \neq 2$ and $2 \leq N$. Discuss when $x_{se}$ is unbiased for $\overline{X}^2$ and whether this would be a sensible estimator in practice.  

(5 marks)

End of Question Paper
1 Clinical Trials Formulae

Two Sample t-Test — Separate variances form \( r = \min(n_1, n_2) \)
\[
t_r = \frac{|\bar{X}_1 - \bar{X}_2|}{\sqrt{\frac{S_1^2}{n_1} + \frac{S_2^2}{n_2}}}
\]

Two Sample t-Test — Pooled variance form \( r = n_1 + n_2 - 2 \)
\[
t_r = \frac{|\bar{X}_1 - \bar{X}_2|}{\sqrt{\frac{(n_1-1)S_1^2 + (n_2-1)S_2^2}{n_1+n_2-2} \left( \frac{1}{n_1} + \frac{1}{n_2} \right)}}
\]

Sample Size Calculations — Two sample test for proportions NB number in each group
\[
n \simeq \frac{\theta_2(1-\theta_2) + \theta_1(1-\theta_1)}{(\theta_2-\theta_1)^2} \left[ \Phi^{-1}(\beta) + \Phi^{-1}(\alpha/2) \right]^2
\]

Sample Size Calculations — Two sample test for means NB number in each group
\[
n \simeq \frac{2\sigma^2}{(\mu_2 - \mu_1)^2} \left[ \Phi^{-1}(\beta) + \Phi^{-1}(\alpha/2) \right]^2
\]

Standard Error for Natural Logarithm of Relative Risk
\[
s.e[\log_e(RR)] = \sqrt{\frac{1/a - 1/a + 1/c - 1/c}{a+b+c+d}}
\]

Standard Error for Natural Logarithm of Odds Ratio
\[
s.e[\log_e(OR)] = \sqrt{\frac{1/a + 1/b + 1/c + 1/d}{a+b+c+d}}
\]

2 Survival Analysis Formulae

Exponential Distributions — MLE of rate \( \lambda \) with censoring The mle
\[
\hat{\lambda} = \frac{\sum_{i=1}^n \delta_i}{\sum_{i=1}^n t_i} = \frac{\Delta}{T} \quad \text{var}(\hat{\lambda}) \approx \frac{\hat{\lambda}^2}{\sum_{i=1}^n \delta_i}
\]
For any (differentiable, monotonic) function \( g(\cdot) \),
\[
\text{var}(g(\hat{\lambda})) \approx \left[\{g'(\lambda)^2 \text{var}(\lambda)\}_{\lambda=\hat{\lambda}} \right]
\]
so e.g.
\[
\text{var}(\frac{1}{\lambda}) = \text{var}(\hat{\mu}) \approx \frac{\hat{\mu}^2}{\sum_{i=1}^n \delta_i}
\]

Exponential Distributions — MLE test
\[
W = \frac{\hat{\lambda}_1 - \hat{\lambda}_2}{\sqrt{\frac{\hat{\lambda}_1^2}{\Delta_1^2} + \frac{\hat{\lambda}_2^2}{\Delta_2^2}}} \approx N(0,1)
\]

Exponential Distributions — LRT test
\[
2 \left\{ \Delta_1 \log \frac{\Delta_1}{T_1} + \Delta_2 \log \frac{\Delta_2}{T_2} - (\Delta_1 + \Delta_2) \log \frac{\Delta_1 + \Delta_2}{T_1 + T_2} \right\} \approx \chi_1^2
\]

Log-rank Statistic
\[
LR = \frac{(O_1 - E_1)^2}{E_1} + \frac{(O_2 - E_2)^2}{E_2} \sim \chi_1^2
\]
3 Design Formulae

Linear Model formulae

\[ \hat{\beta} = (X^T X)^{-1} X^T Y \quad \text{and} \quad \hat{\beta} \sim N(\beta, \sigma^2 (X^T X)^{-1}) \]

Prediction Variance

\[ \text{var} \hat{y}(x_0) = \sigma^2 f(x_0)^T (X^T X)^{-1} f(x_0) \]

Standardized Prediction Variance

\[ d(x) = n f(x)^T (X^T X)^{-1} f(x) = f(x)^T M^{-1} f(x) \]

Confidence Regions, \( \sigma^2 \) unknown

\[ p^{-1} \hat{\sigma}^{-2} (\hat{\beta} - \beta)^T X^T X (\hat{\beta} - \beta) \quad \text{has an} \quad F_{p,n-p} \quad \text{distribution, provided} \quad n > p \]

Balanced Incomplete Block Design Notation

- \( t \) = number of treatments
- \( k \) = number of units in a block
- \( b \) = number of blocks
- \( r \) = number of applications of each treatment
- \( \lambda \) = number of times each pair of treatments appears together in a block

Balanced Incomplete Block Design Relationships

\( t > k \)

\( bk = rt \)

\( r(k - 1) = \lambda(t - 1) \)

Balanced Incomplete Block Design - Unreduced Design

\[ b = \binom{t}{k} \quad r = \binom{t - 1}{k - 1} \quad \lambda = \binom{t - 2}{k - 2} \]

Efficiency of Balanced Incomplete Block Design compared to a Randomized Block design

\[ \frac{1 - t^{-1}}{1 - k^{-1}} \]

Adding an extra point \( x \)

\[ |G^*| = |G| (1 + f(x)^T G^{-1} f(x)) \]

Deleting an existing point \( x \)

\[ |G^*| = |G| (1 - f(x)^T G^{-1} f(x)) \]

Adding a new point \( y \) and deleting an existing point \( x \)

\[ |G_2| = |G| \left\{ (1 - f(x)^T G^{-1} f(x)) (1 + f(y)^T G^{-1} f(y)) + (f(x)^T G^{-1} f(y))^2 \right\} \]

4 Sample Surveys and Computer Experiments Formulae

Population variance

\[ S^2 = \frac{1}{N-1} \sum_{i=1}^{N} (X_i - \bar{X})^2 = \frac{1}{N-1} \left( \sum_{i=1}^{N} X_i^2 - N\bar{X}^2 \right) \]

and for a binary characteristic (\( X_i = 1 \) or 0 for each \( i \)),

\[ S^2 = \frac{NP(1-P)}{N-1} \]
Variance of sample mean for simple random sampling

\[ \text{var } \overline{x} = \left( 1 - \frac{n}{N} \right) \frac{S^2}{n}. \]

Sample size to achieve given confidence interval width for simple random sampling

\[ n \geq \frac{N}{1 + N(d/(2S_{\alpha/2})^2)} \]

Stratified estimate of population mean and its variance

\[ \overline{x}_{st} = \frac{1}{N} \sum_{i=1}^{l} N_i \overline{x}_i \quad \text{and} \quad \text{var } \overline{x}_{st} = \sum_{i=1}^{l} \left( \frac{N_i}{N} \right)^2 \frac{1-f_i}{n_i} S_i^2. \]

Allocation methods

Optimal allocation: \( n_i \propto \frac{N_i S_i}{\sqrt{c_i}} \)
Neyman allocation: \( n_i = \frac{n N_i S_i}{\sum_i N_i S_i} \)

Cluster estimate of population mean and its variance

\[ \overline{x}_{cl} = \frac{1}{lK} \sum_{i=1}^{l} \sum_{x_{ij}} \quad \text{and} \quad \text{var } (\overline{x}_{cl}) = \frac{1-f}{l} \frac{1}{L-1} \sum_{i=1}^{L} (\overline{X}_i - \overline{X})^2 \]

Regression estimator of population mean and its variance

\[ \overline{x}_{lr} = \overline{x} - \hat{\beta}(\overline{Y} - \overline{X}) \quad \text{and} \quad \text{var } \overline{x}_{lr} \approx \frac{1}{n} S_X^2 (1 - \rho^2) \]

Approximate variance of the Peterson estimator, Chapman estimator and approximate variance

\( n \): size of 1st sample, \( m \): size of 2nd sample.

\[ \hat{\text{Var}}(\hat{N}_p) = \frac{mn^2(m-r)}{r^4}, \]
\[ \hat{N}_c = \frac{(n+1)(m+1)}{r+1} - 1, \]
\[ \hat{\text{Var}}(\hat{N}_c) = \frac{(n+1)(m+1)(n-r)(m-r)}{(r+1)^2(r+2)}. \]

Variance identity

\[ \text{Var}(Y) = \text{Var}_X \{ E(Y|X) \} + E_X \{ \text{Var}(Y|X) \}. \]

5 Tables of Percentage Points (also known as Quantiles or Critical Values) for Three Standard Distributions

The tables contain values of quantiles \( q \) such that \( P[X \leq q] = p \) for various probabilities \( p \) when \( X \) has the specified distribution (which may depend on particular degrees of freedom \( \nu \)). In these tables, \( p \) has been expressed as a percentage rather than a decimal. The relevant \( R \) commands for generating the \( q \) are also shown. For the \( N(0,1) \) distribution, the tabulated function is also known as the \( \Phi^{-1} \) function.
### CHI-SQUARED PERCENTAGE POINTS

\[ \text{qchisq}(p, \nu) \text{ where } p \text{ is percentage, e.g. for 95\%, } p = 0.95 \]

<table>
<thead>
<tr>
<th>( \nu )</th>
<th>60.0%</th>
<th>66.7%</th>
<th>75.0%</th>
<th>80.0%</th>
<th>87.5%</th>
<th>90.0%</th>
<th>95.0%</th>
<th>97.5%</th>
<th>99.0%</th>
<th>99.5%</th>
<th>99.9%</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0.708</td>
<td>0.936</td>
<td>1.323</td>
<td>1.642</td>
<td>2.354</td>
<td>2.706</td>
<td>3.841</td>
<td>5.024</td>
<td>6.635</td>
<td>7.879</td>
<td>10.828</td>
</tr>
</tbody>
</table>

### STUDENT’S t PERCENTAGE POINTS

\[ \text{qt}(p, \nu) \text{ where } p \text{ is percentage, e.g. for 95\%, } p = 0.95 \]

<table>
<thead>
<tr>
<th>( \nu )</th>
<th>60.0%</th>
<th>66.7%</th>
<th>75.0%</th>
<th>80.0%</th>
<th>87.5%</th>
<th>90.0%</th>
<th>95.0%</th>
<th>97.5%</th>
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<td>3.841</td>
<td>5.024</td>
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