



We put the pieces together!

Various Statistical, Mathematical, and Greek Symbols and Their Meanings

Symbol or Operator	Meaning
Σ	Sigma means <i>add everything up</i>
Π	Multiply everything
α	Alpha – the probability of making a Type I error (identifying something that really doesn't exist in the population)
β	Beta – the probability of making a Type II error (failing to identify something that really does exist in the population)
β_i	The standardized regression coefficient
χ^2	Chi-square test statistic
X_F^2	Friedman's ANOVA test statistic
ε	Error
η^2	Eta-squared
μ	The population mean
ρ	The correlation in the population
σ^2	The variance in the population
σ	The standard deviation in the population
$\sigma_{\bar{x}}$	The standard error of the mean
τ	Kendall's tau (the non-parametric correlation coefficient)
ω^2	Omega squared
b_i	The unstandardized regression coefficient
df	Degrees of freedom
ε_i	The error associated with the <i>ith</i> person
F	<i>F</i> -ratio test statistic used in ANOVA
H	Kruskal-Wallis test statistic
k	The number of levels of a variable, or the number of treatment conditions, or the number of predictors in a regression model
\ln	Natural logarithm
MS	The mean squared error, or the average variability in the data
N, n, n_i	Sample size. <i>N</i> usually indicates total sample size; <i>n</i> usually indicates the number of groups
P	Probability
p	The <i>p</i> -value, or significance level of a test. Although this may casually be referred to as <i>probability</i> it is different from <i>P</i> (above)
r	Person's correlation coefficient
r_s	Spearman's rank correlation coefficient
R	The multiple correlation coefficient
R^2	The coefficient of determination (or, the proportion of data explained by the model)
s^2	The variance of the sample
s	The standard deviation of the sample

Symbol or Operator	Meaning
SS	The sum of the squares
SS_A	The sum of the squares for variable A
SS_M	The sum of the squares for the model (the variability explained by the model fitted to the data)
SS_R	The residual sum of the squares for the model (the variability that the model can't explain)
SS_T	The total sum of the squares (the total variability within the data)
t	The test statistic for Student's t -test
T	The test statistic for Wilcoxon's matched-pairs signed-rank test
U	The test statistic for the Mann-Whitney test
W_s	The test statistic for Wilcoxon's rank-sum test
\bar{X}	The mean of a sample of scores
z	A z -score; or, a data point expressed in standard deviation units

Table adapted from:

Field, A. (2009). *Discovering statistics using SPSS* (3rd ed.). Los Angeles, CA: Sage.