Formulas for statistical inference in regression analysis

The standard deviation for a SAMPLE CORRELATION (when ρ=0):

$$sd(r) = \sqrt{\frac{1-r^2}{n-2}}$$

The standard deviation for a SAMPLE SLOPE:

$$sd(\hat{\beta}_1) = \sqrt{\frac{s_e^{\,2}}{(n-1)\cdot Var(X)}}$$

The standard deviation for a PREDICTED AVERAGE:

$$sd(\hat{\mu}_{Y|X}) = \sqrt{s_e^{\,2}\cdot\left[\frac{1}{n}+\frac{(X-\overline{X})^2}{(n-1)\cdot Var(X)}\right]}$$

The standard deviation for a PREDICTED INDIVIDUAL:

$$sd(\hat{Y}) = \sqrt{s_e^{\,2}\cdot\left[1+\frac{1}{n}+\frac{(X-\overline{X})^2}{(n-1)\cdot Var(X)}\right]}$$