

PROPORTIONS

CHAPTER 8 - CONFIDENCE INTERVALS

1 Sample Z Interval for Proportions

STEP 1 DEFINE THE POINT ESTIMATE $\hat{p}$

STEP 2 CHECK CONDITIONS

Random SRS

Normal $n\hat{p} \geq 10$ and $n(1-\hat{p}) \geq 10$

Important: Sampling without Replacement Check with Condition $n \leq 10\% N$

STEP 3 SET CONFIDENCE LEVEL AND FIND CRITICAL VALUES (z^*)



For most ap, $z^* = 1.96$

CONF
95% CI $\rightarrow z^* = 1.96$
90% CI $\rightarrow z^* = 1.645$
99% CI $\rightarrow z^* = 2.576$

STEP 4 CALCULATE CI

$$\hat{p} \pm z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$$

Margin of Error

$$z^* \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$$

with $\sqrt{\hat{p}(1-\hat{p})}$
(proportion from step 1)

MEANS

Known σ
1 Sample Z Interval for MEANS

STEP 1 DEFINE POINT ESTIMATE $\bar{x}$

STEP 2 CHECK CONDITIONS

Known $\sigma \rightarrow z^*$

Random SRS

Important: 10% Condition when sampling with replacement

Normal: Stats population is Normal or CLT $n \geq 30$

STEP 3 SET CONFIDENCE LEVEL AND FIND CRITICAL VALUES (z^*)

STEP 4 CALCULATE CI

$$\bar{x} \pm z^* \frac{\sigma}{\sqrt{n}}$$

Confidence Level

It is $\%$ of all possible samples of size n taken, the resulting confidence interval will capture the true parameter μ (population mean)

Confidence Interval

We are $\%$ confident that the interval from $\bar{x}$ to $\bar{x} \pm$ captures the true population μ

MEANS WITH 'UNKNOWN' σ

1 Sample T Interval for MEANS

STEP 1 DEFINE THE ESTIMATE $\bar{x}$

STEP 2 CHECK CONDITIONS

Unknown $\sigma \rightarrow t^*$

Random SRS

Important: Same (normal curve)

Normal:

1. The population is normal

2. CLT $n \geq 30$

3. For small samples, graph and look at shape, appears normal, it's not skewed and not too many outliers

Grades: Random, normal, for 10 conditions or outliers

STEP 3 SET CONFIDENCE LEVEL; use t-distribution with $n-1$ degrees of freedom



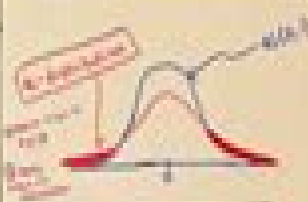
t Distribution Key Concepts

t statistic: $t = \frac{\bar{x} - \mu}{\frac{s}{\sqrt{n}}}$

t distribution is similar to the standard normal dist but has more area in the tails & less in the center. There is a different t-value for every sample size, specified by degrees of freedom (df = n-1)

t distribution is narrower than normal distribution

As df increases the t distribution approaches the standard normal distribution



STEP 4 CALCULATE CI

$$\bar{x} \pm t^* \frac{s}{\sqrt{n}}$$

Memorize!
Answer in context!!

Statistics Chapter 5 Answers

Michael Hoelscher

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