

# 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  $n(1-\hat{p}) \geq 10$   
 Independent Sampling without Replacement. Check with Counts  $n \leq 0.05N$

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



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

## MEANS

Known  $\sigma$   
 1 Sample Z Interval for MEANS

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

**STEP 2** CHECK CONDITIONS  
 Known  $\sigma \rightarrow z^*$   
 Random SRS  
 Independent 10% Condition when sampling with replacement  
 Normal: Statistic is Normal or CLT  $n \geq 30$

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

**STEP 4** CALCULATE CI

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

## MEANS WITH 'UNKNOWN' $\sigma$

### 1 Sample T Interval for MEANS

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

**STEP 2** CHECK CONDITIONS  
 Unknown  $\sigma \rightarrow t^*$   
 Random SRS  
 Independent Same (measures of center)  
 Normal:  
 1. The population is normal  
 2. CLT  $n \geq 30$   
 3. For small samples, graph and look at shape, appearance, IS NOT skewed and not too many outliers  
 Center: Resistant, symmetric, no outliers

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



### Distribution Key Concepts

- 1.  $z$  distribution:  $z = \frac{\text{Data} - \mu}{\sigma/\sqrt{n}}$
- 2.  $z$  distribution is normal as the standard normal distribution has more area in the tails & less in the center.
- 3. There is a different  $z$ -score for every sample size. Standard by degrees of freedom (df = n - 1).
- 4.  $z$  distribution is resistant. **OUTLIERS** affect outliers are the least.
- 5. As  $n$  increases the  $z$  distribution approaches the standard normal distribution.



**STEP 4** CALCULATE CI

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

**Confidence Level**  
 It is the % of all possible samples of size  $n$  (random) that the resulting confidence interval will contain the true parameter. **Confidence = 1 -  $\alpha$**  (probability of error)

**Confidence Interval**  
 We are  $\alpha$  confident that the interval from  $\underline{\quad}$  to  $\underline{\quad}$  captures the true population  $\underline{\quad}$  **Lower Interval** **Upper Interval**

Memorize!  
 Answer in Context!!

# Statistics Chapter 5 Answers

**Joacim Rocklöv**



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