

Sampling Distributions

- If we conduct the same experiment several times with the same sample size, the probability distribution of the resulting statistic is called a *sampling distribution*
- *Sampling distribution of the mean*: if n observations are taken from a normal population with mean μ and variance σ^2 , then:

$$\mu_x = \frac{\mu + \mu + \mu + \dots + \mu}{n} = \mu$$

$$\sigma_x^2 = \frac{\sigma^2 + \sigma^2 + \sigma^2 + \dots \sigma^2}{n^2} = \frac{\sigma^2}{n}$$

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