1. Here is the probability statement for the confidence limits on a variance:

$$P\{L_{lower} \leq \sigma^2 \leq L_{upper}\} = 1 - \alpha$$

$$P\left\{\frac{(n-1)s^{2}}{\left(X_{\alpha/2[n-1]}^{2}\right)} \leq \sigma^{2} \leq \frac{(n-1)s^{2}}{\left(X_{1-\alpha/2[n-1]}^{2}\right)}\right\} = 1 - \alpha$$

Using a value of $\alpha = 5\%$, compute the upper and lower limit on the variance in glutamic acid in chimpanzees (Data from exercise 8.1 in Sokal and Rohlf 1995).

$$n = 37$$
 $s^2 = 0.01082$

1 - α/2 0.025 0.050 0.100 0.900	X ² _df=36 21.3359 23.2686 25.6433 47.2122	X ² _df=37 22.1056 24.0749 26.4921 48.3634 52.1023	X ² _df=38 22.8785 24.8839 27.3430 49.5126	X ² _df=39 23.6543 25.6954 28.1958 50.6598
0.900	47.2122	48.3634	49.5126	50.6598
0.950	50.9985	52.1923	53.3835	54.5722
0.975	54.4373	55.6680	56.8955	58.1201

$$L_{upper} =$$

- 2. If you increase the sample size n from 37 to 40, what happens to $X^{2}_{\alpha/2[n-1]}$?
- 3. If you increase the sample size n from 37 to 40, does the confidence limit increase or decrease?