



Dr Florian Reiche
F.Reiche@warwick.ac.uk

Confidence Intervals

Conceptual

1. A researcher is analysing individuals' relative fear of being a victim of burglary on a 1-100 scale. A random sample of 9 individuals found a mean score of 47 on the scale with a sample variance of 158.76 for fear of being burgled.

- a. What distribution would be used to calculate an 80% confidence interval around this mean?

A t-distribution as we don't know the population standard deviation and n is small.

- b. Construct that interval.

$$\bar{x} = 47$$

$$n = 9$$

$$t \text{ from tables} = 1.397$$

$$s = \sqrt{158.76}$$

$$s = 12.6$$

Confidence interval formula

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

Lower bound

$$47 - 1.397 \times \frac{12.6}{\sqrt{9}} = 47 - 5.867 = 41.13$$

Upper bound

$$47 + 1.397 \times \frac{12.6}{\sqrt{9}} = 47 + 5.867 = 52.87$$

2. We are investigating the height of men in the UK. For this we have obtained a random sample of 100 UK men and found they had a mean height of 180cm with a standard deviation of 10cm.
- a. Construct a 95% confidence interval for the mean height of UK males.

$$\bar{x} = 180$$

$$s = 10$$

$$n = 100$$

As the population standard deviation is not known, the t distribution and t need to be used.

Find the t-score for a 95% confidence interval in the t-table with 99 df.

$$t = 1.984$$

Confidence interval:

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

Lower bound:

$$180 - 1.984 \times \frac{10}{\sqrt{100}} = 180 - 1.984 = 178.02$$

Upper bound:

$$180 + 1.984 \times \frac{10}{\sqrt{100}} = 181.98$$

- b. Select all true statements concerning the constructed confidence interval and justify your choice for each statement.
- The probability of the population mean being within the upper and lower bounds is 95%.
FALSE - The population mean is fixed but unknown and therefore can either be inside the bounds or outside. The Probability is therefore 50%.
 - 95% of men's heights fall between the upper and lower bound.
FALSE - The distribution calculated is not the distribution of men's height, but the sampling distribution of the mean male height.
 - 95% of the cases in the sample fall between the upper and lower bound.
FALSE - The distribution calculated is not of men's height in this sample, but the sampling distribution of the mean male height.
 - On average 95% of confidence intervals constructed would contain the population mean.
TRUE

- v. On average 95% of the means of samples with 100 respondents will fall within the upper and lower bands.
FALSE - This confidence interval is not making statements about various sample means but rather about the population mean.
- vi. On average 95% of the sample means equal the population mean.
FALSE - The confidence interval is a range and does not make claims about where the population mean is exactly.

Significance Testing

Conceptual – Working with the App

1. Same effect size, different n (mapping t , n , and \hat{d})
 - a. With $t = 1.6$ and $n = 16$, $\hat{d} = t/\sqrt{n} = 1.6/4 = 0.40$. The power at $n = 16$ for $\hat{d} \approx 0.40$ and $\alpha = 0.05$ will be modest (typically well below 0.80).
 - b. Keeping \hat{d} fixed at 0.40 and raising n to 64 requires $t = \hat{d}\sqrt{n} = 0.40 \times 8 = 3.2$. The app will show the same \hat{d} but a higher power at $n = 64$.
 - c. As n increases while the underlying effect stays fixed, the standard error shrinks: $SE = s/\sqrt{n}$. The test statistic is $t = \frac{\bar{X} - \mu_0}{SE}$, so a smaller SE makes $|t|$ larger on average. For a fixed α , the critical cutoff (e.g., $t_{\alpha/2, df}$ for a two-sided test) is essentially fixed, so larger typical $|t|$ increases the chance that $|t| > t_{\alpha/2, df}$. Therefore, bigger $n \Rightarrow$ less sampling noise \Rightarrow tighter estimates \Rightarrow higher power.
2. Planning with a SESOI and α sensitivity
 - a. For $t = 2.0$ and $n = 30$, $\hat{d} = t/\sqrt{n} \approx 2.0/\sqrt{30} \approx 0.37$. The app will report the power at $n = 30$ using this \hat{d} (typically moderate at $\alpha = 0.05$).
 - b. Turning on the SESOI with $d = 0.5$ switches the curve to a fixed target effect. The orange marker shows the n giving 80% power at $\alpha = 0.05$; for $d = 0.5$ this is typically in the few-dozen range for a one-sample t -test (on the order of the 30s).
 - c. Increasing α to 0.10 lowers the critical threshold and reduces the required n for a given power; decreasing α to 0.01 raises the threshold and increases the required n . Formally, stricter α increases the critical t value, so a larger n is needed for the same probability of exceeding it under the alternative.
3. Was the study well powered? Post-hoc check and replication planning
 - a. With $t = 2.1$ and $n = 25$, $\hat{d} = 2.1/\sqrt{25} = 2.1/5 = 0.42$. The app will show the power at $n = 25$ for $\hat{d} \approx 0.42$ and $\alpha = 0.05$; this is typically only moderate, not comfortably high.
 - b. For replication planning, turn on SESOI and choose the closest option to \hat{d} (e.g., $d = 0.5$). The orange marker will give the n needed for 80% power at the chosen α ; expect a sample size in the few-dozen range for $d = 0.5$ at $\alpha = 0.05$.
 - c. A significant result with low power can be fragile because small shifts in sampling may miss the effect and estimates are noisier. Picking a SESOI (a target d tied to practical importance) and planning for 80% power helps ensure a replication has adequate sensitivity to detect a meaningfully sized effect.

Applied Exercises

See RScript in the [Online Companion](#)