006-Sensitivity Analysis of One Paramter

Central Limit Theorem

May 27, 2015

Abstract

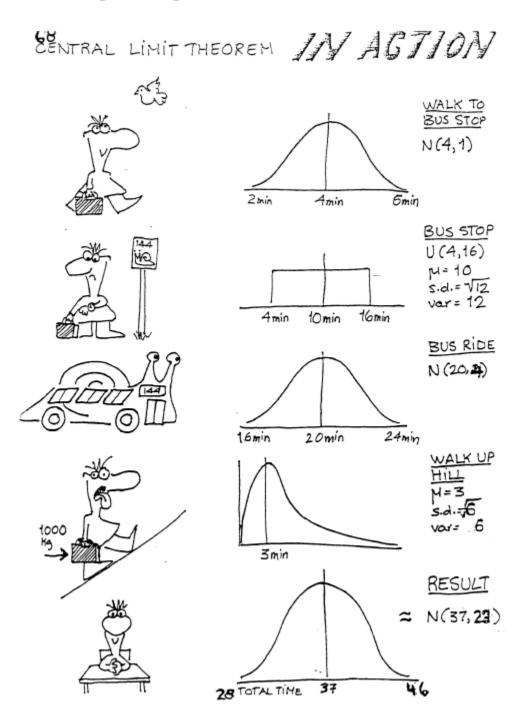
Often in statistics, we are required to perform sensitivity analyses to see the effect of parameters on inference. Here I provide a simple illustration of performing such a task in an efficient and reproducible way using the function knitr::knit_expand (Xie, 2015, 2013, 2014). We use the demonstration of the Central Limit Theorem (CLT) in action (Joseph, 2010) as an example.

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1 Lawrence Joseph's Trip to Purvis Hall



2 Proof of CLT in Action with R and knitr::knit_expand

2.1 n = 10

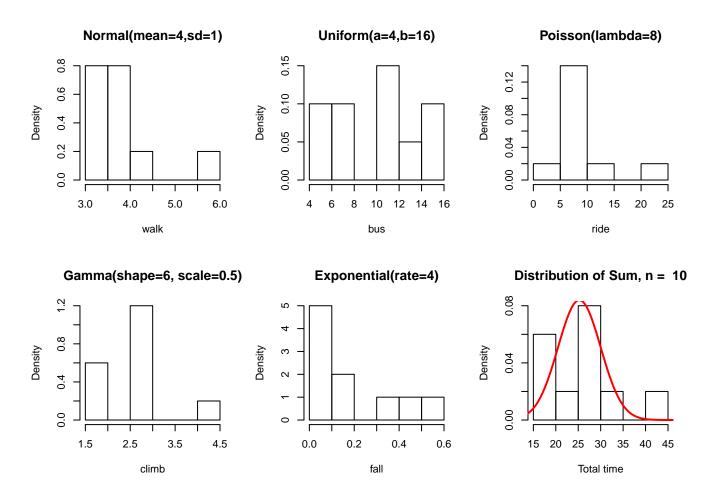


Figure 1: CLT in Action with n = 10

2.2 n = 110

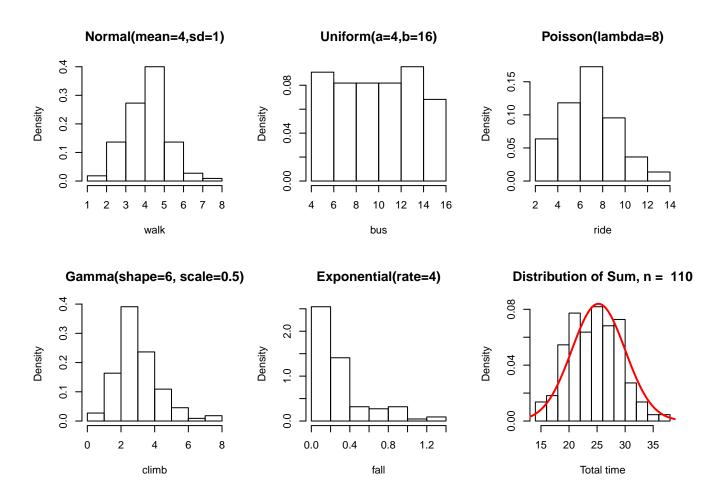


Figure 2: CLT in Action with n = 110

2.3 n = 210

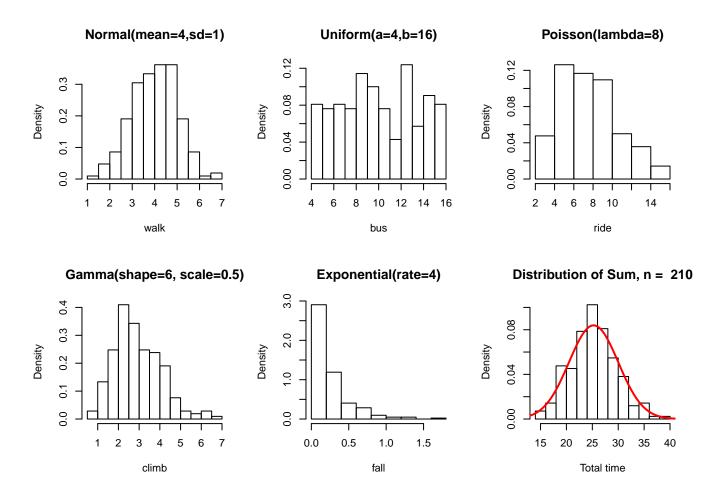


Figure 3: CLT in Action with n=210

2.4 n = 310

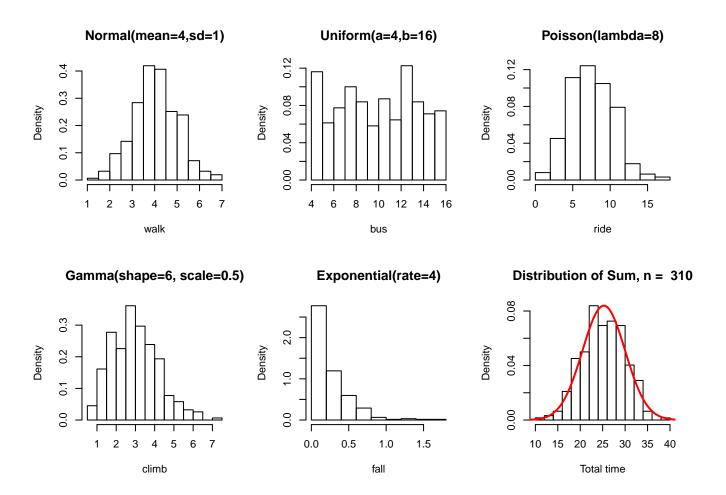


Figure 4: CLT in Action with n = 310

2.5 n = 410

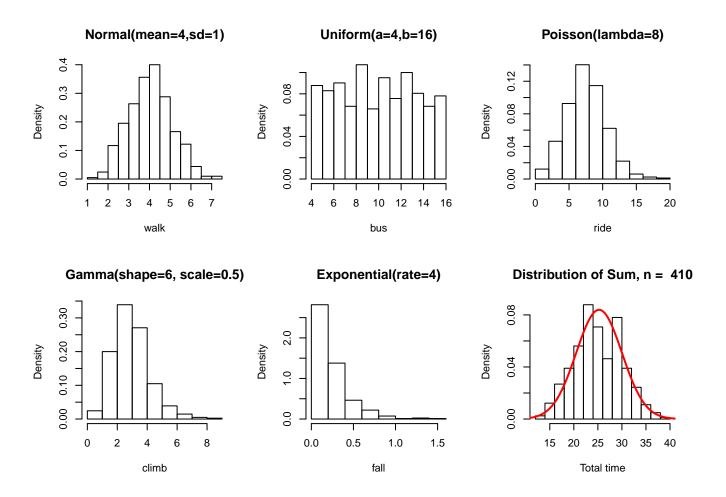


Figure 5: CLT in Action with n = 410

2.6 n = 510

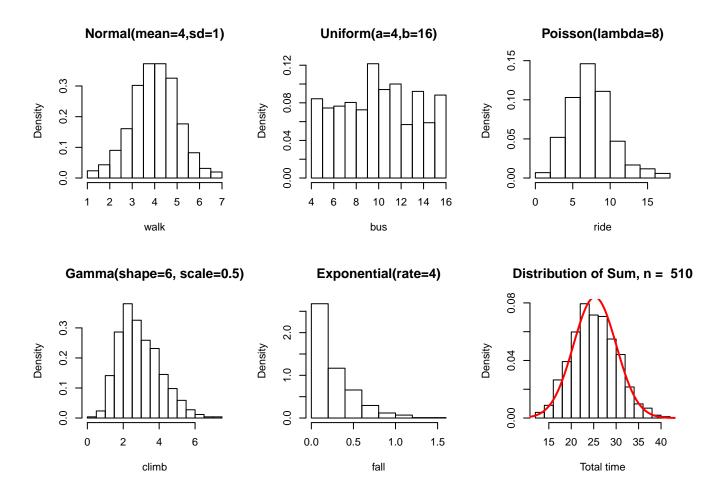


Figure 6: CLT in Action with n = 510

2.7 n = 610

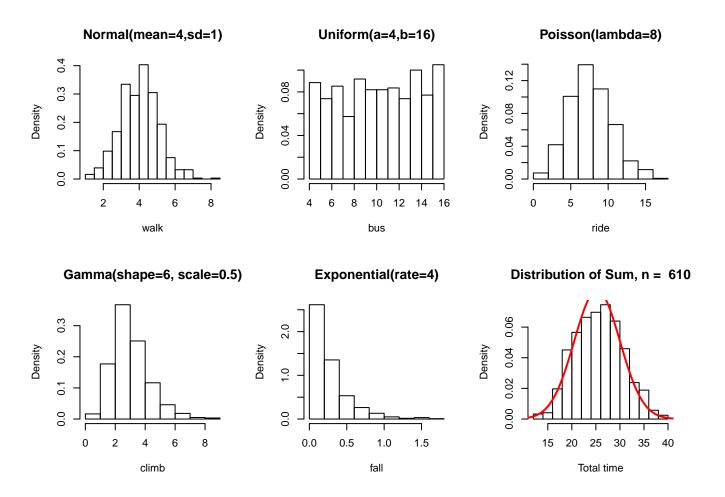


Figure 7: CLT in Action with n = 610

2.8 n = 710

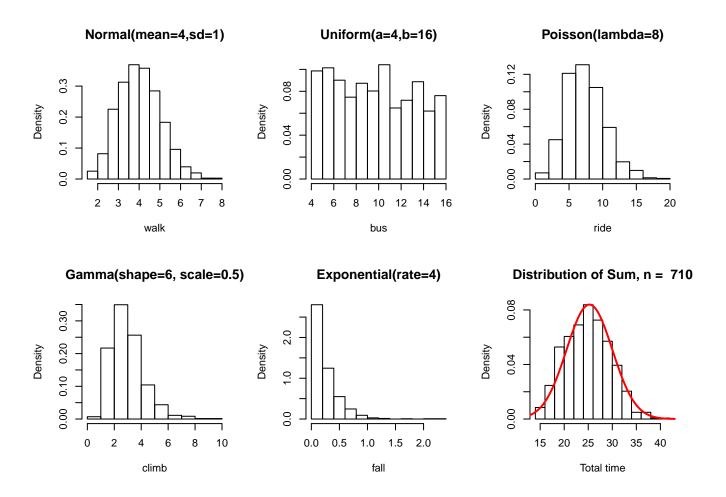


Figure 8: CLT in Action with n = 710

2.9 n = 810

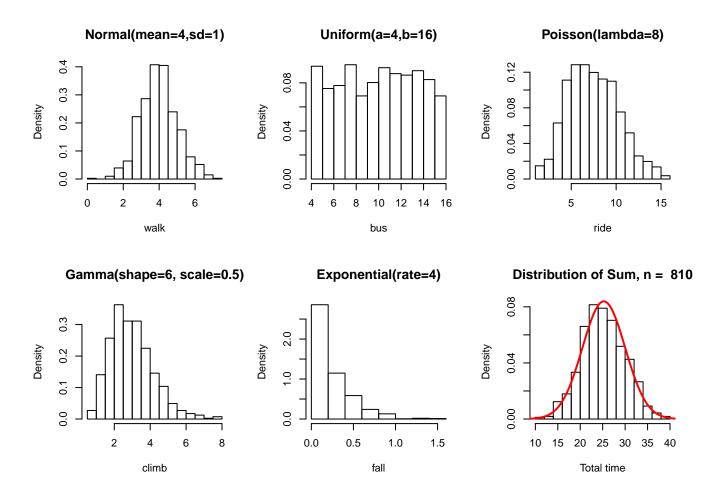


Figure 9: CLT in Action with n = 810

2.10 n = 910

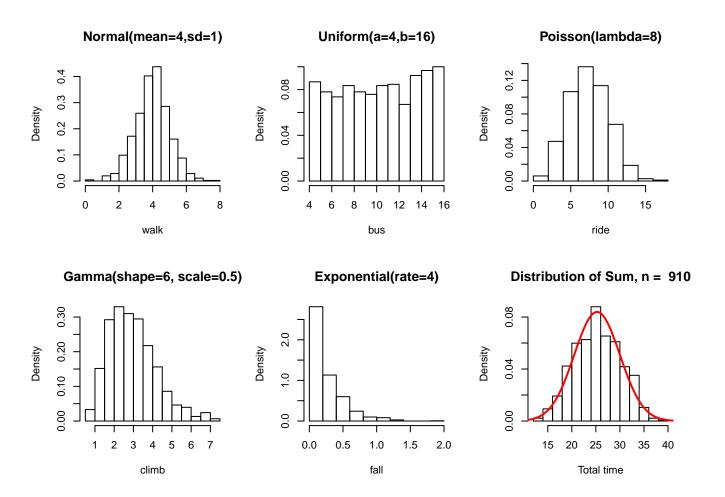


Figure 10: CLT in Action with n=910

2.11 n = 1010

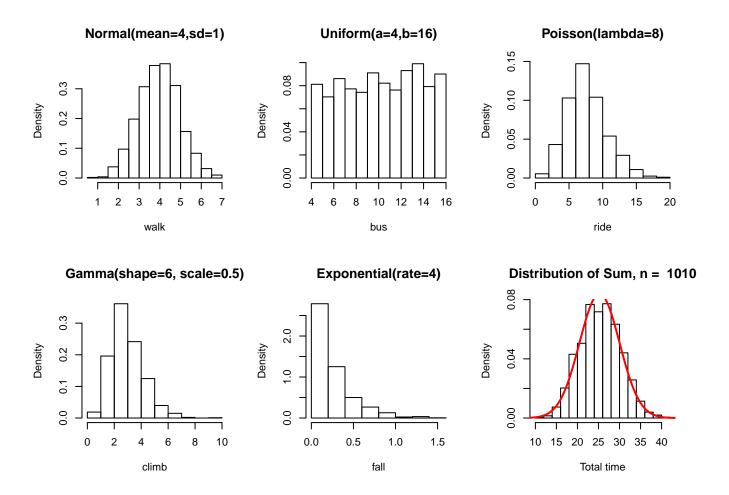


Figure 11: CLT in Action with n = 1010

2.12 n = 1110

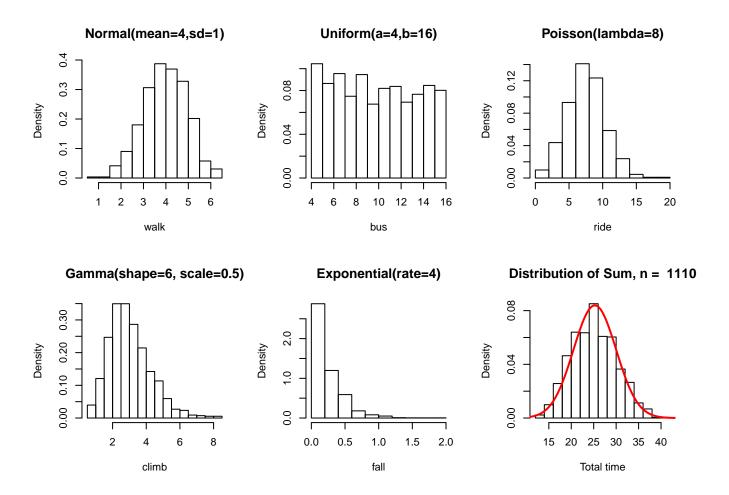


Figure 12: CLT in Action with n = 1110

2.13 n = 1210

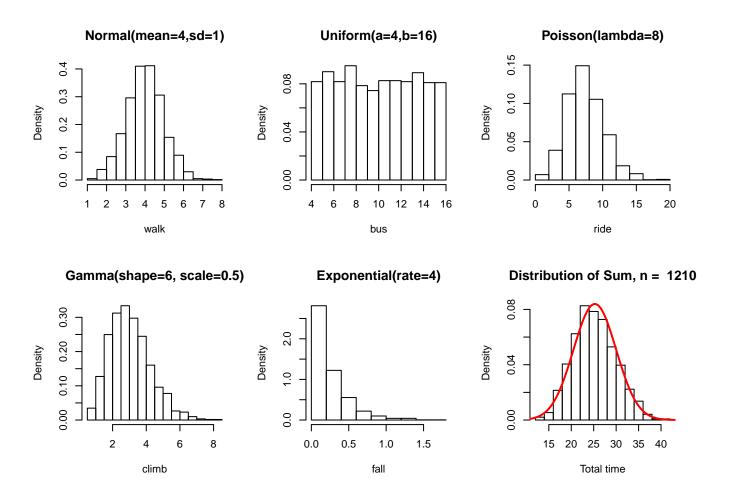


Figure 13: CLT in Action with n=1210

2.14 n = 1310

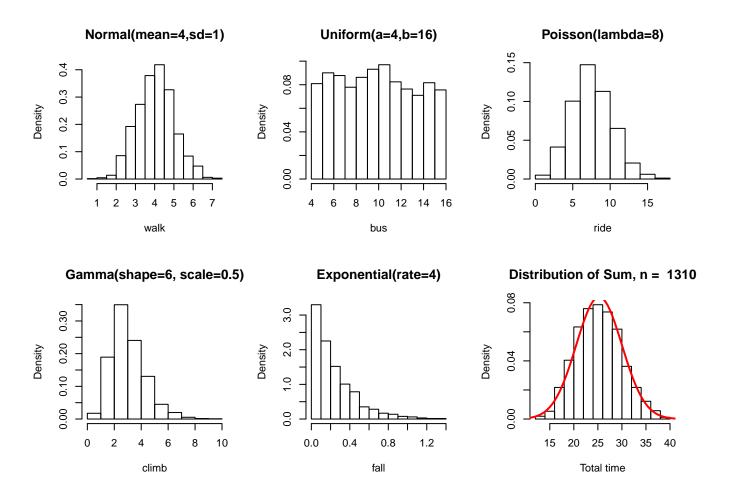


Figure 14: CLT in Action with n = 1310

2.15 n = 1410

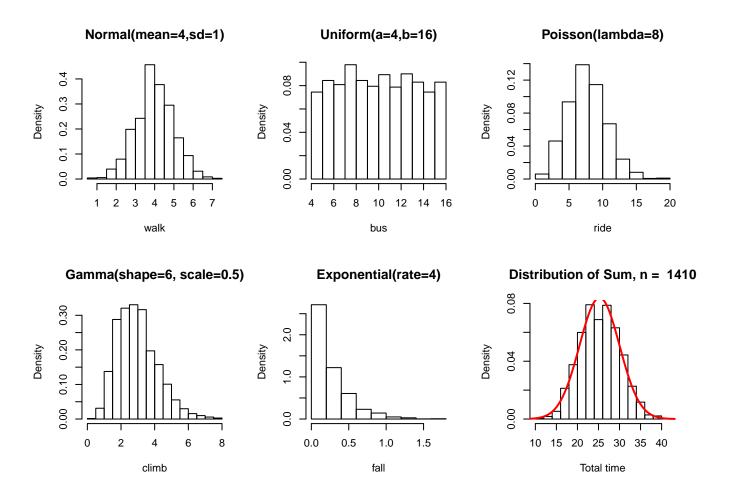


Figure 15: CLT in Action with n = 1410

2.16 n = 1510

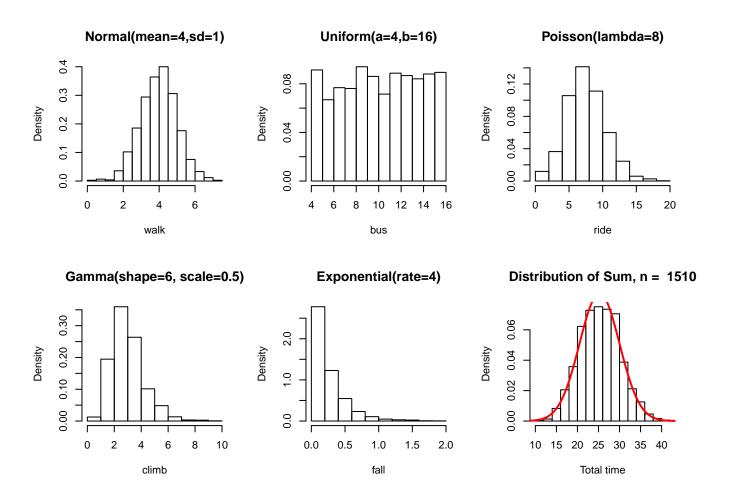


Figure 16: CLT in Action with n = 1510

2.17 n = 1610

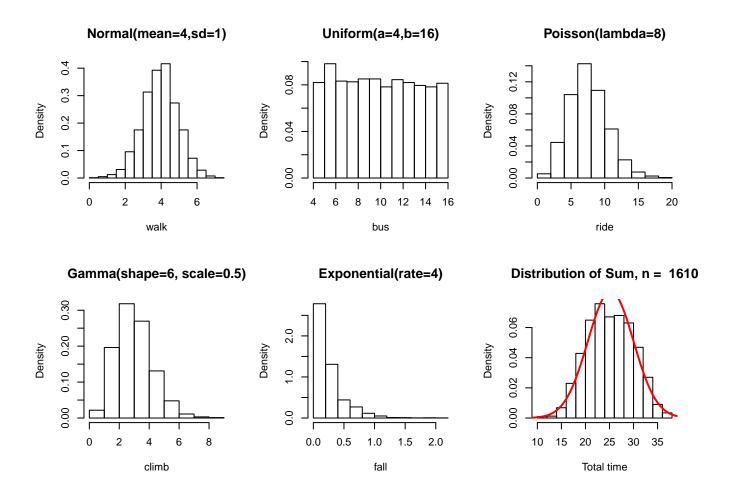


Figure 17: CLT in Action with n = 1610

2.18 n = 1710

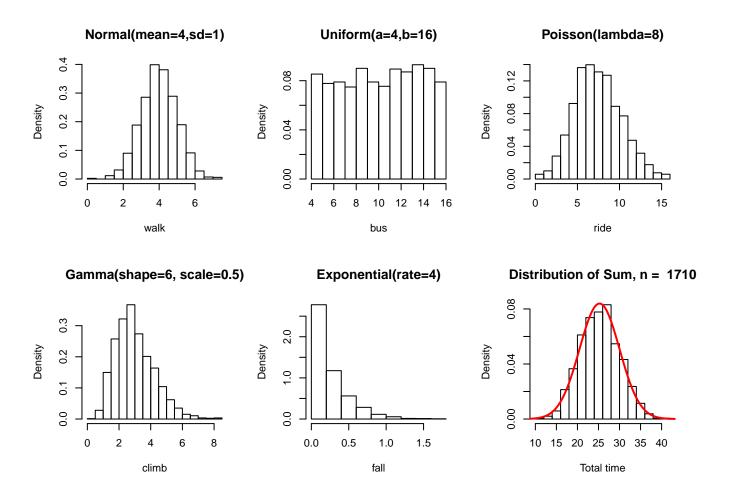


Figure 18: CLT in Action with n = 1710

2.19 n = 1810

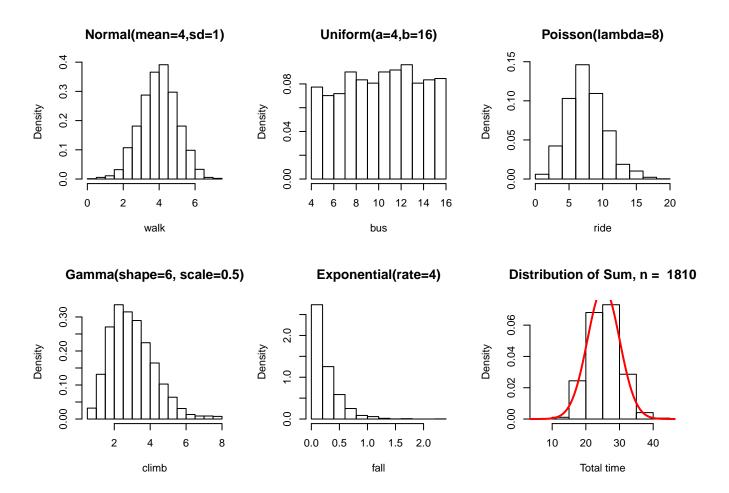


Figure 19: CLT in Action with n = 1810

$2.20 \quad n = 1910$

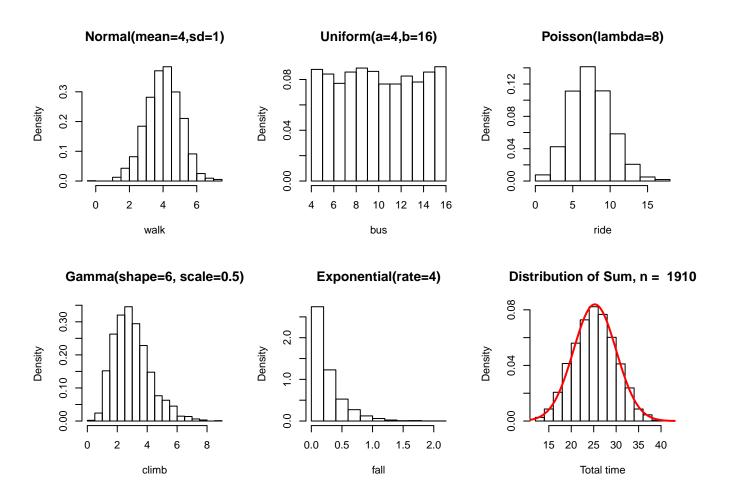


Figure 20: CLT in Action with n = 1910

 $2.21 \quad n = 2010$ REFERENCES

2.21 n = 2010

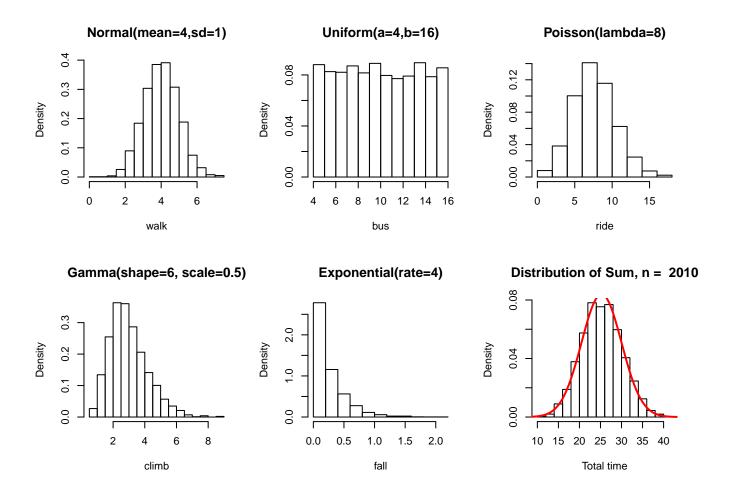


Figure 21: CLT in Action with n = 2010

References

Lawrence Joseph. Principles of Inferential Statistics in Medicine, 2010. URL http://www.medicine.mcgill.ca/epidemiology/Joseph/courses/EPIB-607/notes.pdf. EPIB 607. 1

Yihui Xie. Dynamic Documents with R and knitr. Chapman and Hall/CRC, Boca Raton, Florida, 2013. URL http://yihui.name/knitr/. ISBN 978-1482203530. 1

Yihui Xie. knitr: A comprehensive tool for reproducible research in R. In Victoria Stodden, Friedrich Leisch, and Roger D. Peng, editors, *Implementing Reproducible Computational Research*. Chapman and Hall/CRC, 2014. URL http://www.crcpress.com/product/isbn/9781466561595. ISBN 978-1466561595. 1

REFERENCES

Yihui Xie. knitr: A General-Purpose Package for Dynamic Report Generation in R, 2015. URL http://yihui.name/knitr/. R package version 1.10.5. 1

A Session Information

```
sessionInfo()
## R version 3.2.0 (2015-04-16)
## Platform: x86_64-pc-linux-gnu (64-bit)
## Running under: Ubuntu 14.04 LTS
##
## locale:
   [1] LC_CTYPE=en_CA.UTF-8
                            LC_NUMERIC=C
  [3] LC_TIME=en_CA.UTF-8
                                LC_COLLATE=en_CA.UTF-8
##
  [5] LC_MONETARY=en_CA.UTF-8 LC_MESSAGES=en_CA.UTF-8
  [7] LC_PAPER=en_CA.UTF-8
##
                                LC_NAME=C
## [9] LC_ADDRESS=C
                                 LC_TELEPHONE=C
## [11] LC_MEASUREMENT=en_CA.UTF-8 LC_IDENTIFICATION=C
##
## attached base packages:
## [1] stats
                graphics grDevices utils datasets
## [6] methods
                base
##
## other attached packages:
## [1] knitr_1.10
##
## loaded via a namespace (and not attached):
## [1] magrittr_1.5 formatR_1.2
                                tools_3.2.0 stringi_0.4-1
## [5] stringr_1.0.0 evaluate_0.7
```