YData: An Introduction to Data Science

Lecture 23: Confidence Intervals

Jessi Cisewski-Kehe
Statistics & Data Science, Yale University
Spring 2020

Credit: data8.org

Announcements

Percentiles

Computing Percentiles

The 80th percentile is the value in a set that is at least as large as 80% of the elements in the set

For `s = [1, 7, 3, 9, 5]`, `percentile(80, s)` is 7

The 80th percentile is ordered element 4:

`(80/100)`	*	`5`
Percentile		Size of set

For a percentile that does not exactly correspond to an element, take the next greater element instead

The `percentile` Function

- The pth percentile is the value in a set that is at least as large as p% of the elements in the set
- Function in the `datascience` module:

```
percentile(p, values)
```

- `p` is between 0 and 100
- Returns the pth percentile of the array

Discussion Question

Which are True, when s = [1, 7, 3, 9, 5]?

```
percentile(10, s) == 0
```

```
percentile(39, s) == percentile(40, s)
```

```
percentile(40, s) == percentile(41, s)
```

```
percentile(50, s) == 5
```

(DEMO)

Estimation

Inference: Estimation

- How big is an unknown parameter?
- If you have a census (that is, the whole population):
  - Just calculate the parameter and you're done
- If you don't have a census:
  - Take a random sample from the population
  - Use a statistic as an **estimate** of the parameter

(DEMO)

Variability of the Estimate

- One sample $\longrightarrow$ One estimate
- But the random sample could have come out differently
- And so the estimate could have been different
- Main question:
  - **How different could the estimate have been?**
- The variability of the estimate tells us something about how accurate the estimate is:

  estimate = parameter + error

Where to Get Another Sample?

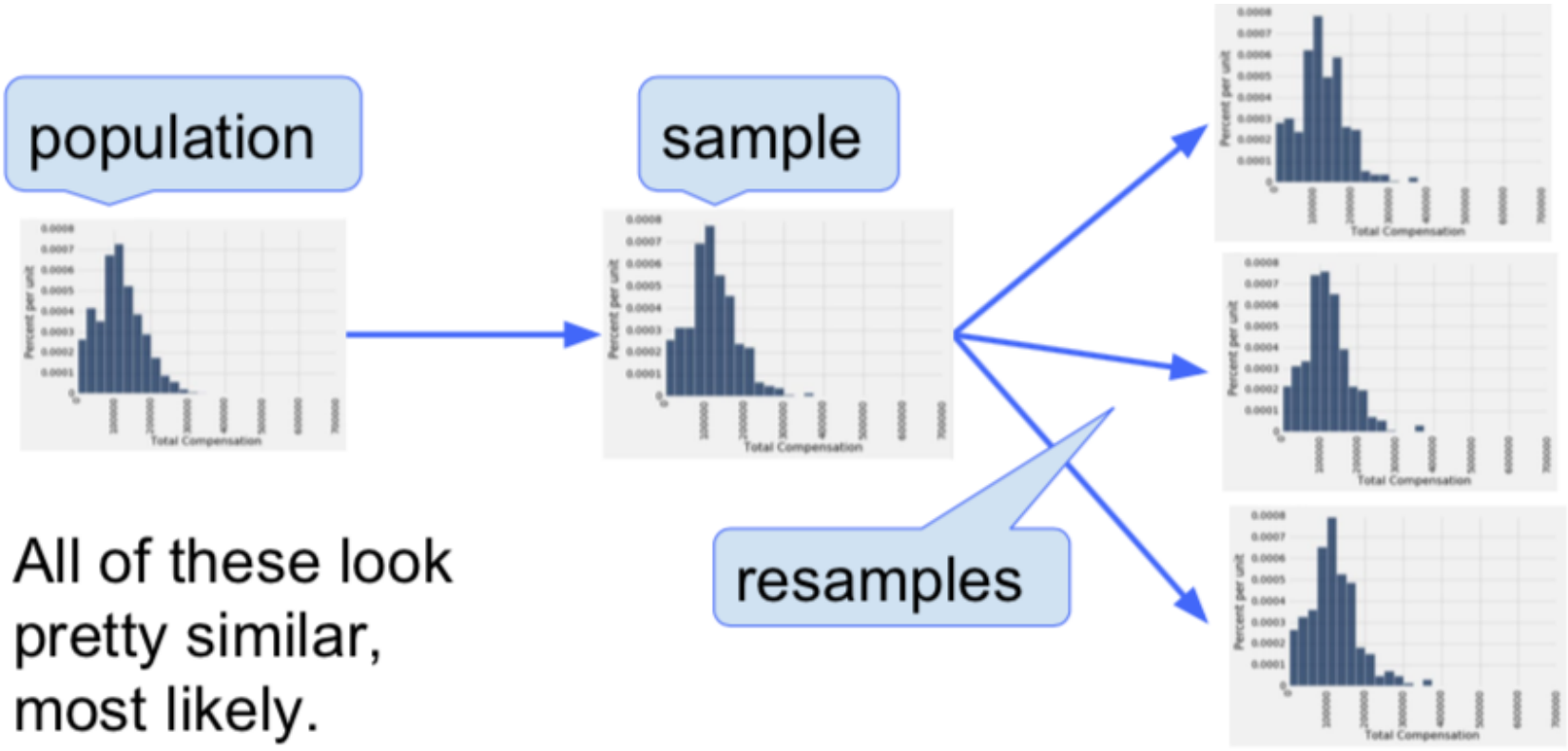
- One sample $\longrightarrow$ One estimate
- To get many values of the estimate, we needed many random samples
- Can't go back and sample again from the population:
  - No time, no money
- Stuck?

The Bootstrap

The Bootstrap

- A technique for simulating repeated random sampling
- All that we have is the original sample
  - ... which is large and random
  - Therefore, it probably resembles the population
- So we sample at random from the original sample!

Why the Bootstrap Works



All of these look pretty similar, most likely.

Key to Resampling

- From the original sample,
  - draw at random
  - with replacement
  - as many values as the original sample contained

- The size of the new sample has to be the same as the original one, so that the two estimates are comparable

(DEMO)