

μ = population mean; σ = population standard deviation; m = sample median; \bar{x} = sample mean; s = sample standard deviation.

Example 2.1 每月領零用金的 90%信賴區間之推測 (What is the meaning of “Measurement Reliability” ?)

$N = 5, n = 2, x_1 = 5,000, x_2 = 4,600, x_3 = 4,400, x_4 = 5,800, x_5 = 4,200 \Rightarrow \mu = 4800, \sigma^2 = 320,000, \sigma = 565.6854.$

$\bar{x}_1 = 4800, \bar{x}_2 = 4700, \bar{x}_3 = 5400, \bar{x}_4 = 4600, \bar{x}_5 = 4500, \bar{x}_6 = 5200, \bar{x}_7 = 4400, \bar{x}_8 = 5100, \bar{x}_9 = 4300, \bar{x}_{10} = 5000.$

$s_1 = 282.8427, s_2 = 424.2647, s_3 = 565.6854, s_4 = 565.6854, s_5 = 141.4214, s_6 = 848.5281, s_7 = 282.8427, s_8 = 989.9495, s_9 = 141.4214, s_{10} = 1131.3709.$

$100(1-\alpha/2)$ C.I. $\Rightarrow \bar{x} \pm t_{\alpha/2} \frac{s}{\sqrt{n}}$, if $x_i \sim N(\mu, \sigma)$, σ is unknown. $t \sim t(n-1) \Rightarrow \alpha = 0.1, n-1 = 1, \Rightarrow t_{0.05} = 6.314. \Rightarrow$

90% Confidence Interval for $\mu \Rightarrow \bar{x} \pm 6.314 \frac{s}{\sqrt{2}} \Rightarrow \mu = 4800$

1. 90% C.I. (3537.2001, 6062.7999)

2. 90% C.I. (2805.7972, 6594.2028)

3. 90% C.I. (5146.9183, 5653.0817)

4. 90% C.I. (2074.4001, 7125.5999)

5. 90% C.I. (3868.5998, 5131.4002)

6. 90% C.I. (1411.6301, 8988.3699)

7. 90% C.I. (3137.2001, 5662.7999)

8. 90% C.I. (680.2000, 9519.8000)

9. 90% C.I. (3668.5998, 4931.4002)

10. 90% C.I. (-51.2002, 9948.7998)