

Cheat Sheet

Confidence Interval: Inferring about a population parameter from a sample statistic

- To get z^* , first get percentile, ℓ , from confidence level (γ):

$$\ell = \frac{\gamma + 1}{2}$$

Proportion

The population proportion, p , is estimated with an interval (to indicate uncertainty) based on a sample proportion, \hat{p} .

- Bounds:

$$\hat{p} \pm z^* \sqrt{\frac{\hat{p}(1 - \hat{p})}{n}}$$

- Necessary sample size for a given margin of error:

– If \hat{p} is known:

$$n = \hat{p}(1 - \hat{p}) \left(\frac{z^*}{ME} \right)^2$$

– If \hat{p} is unknown, assume it is 0.5 to be conservative

$$n = \frac{1}{4} \left(\frac{z^*}{ME} \right)^2$$

Mean

The population mean, μ , is estimated with an interval (to indicate uncertainty) based on a sample mean, \bar{x} .

- Bounds:

– If σ is known:

$$\bar{x} \pm z^* \cdot \frac{\sigma}{\sqrt{n}}$$

– If σ is unknown, use the sample standard deviation (and t^*). Remember, $df = n - 1$.

$$\bar{x} \pm t^* \cdot \frac{s}{\sqrt{n}}$$

- Necessary sample size for a given margin of error:

$$n = \left(\frac{z^* \sigma}{ME} \right)^2$$