Confidence Interval

- The confidence level, γ , represents how confident we are the interval will contain the population parameter (population proportion or population mean).
- To get z^* , find z^* such that $P(|Z| < z^*) = \gamma$. To do that, first get percentile, ℓ , from confidence level (γ) :

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

then, use the z-table to find z^* such that $P(Z < z^*) = \ell$.

Proportion

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

• Bounds:

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

- Necessary sample size for a given margin of error:
 - If \hat{p} is known:

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

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

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

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:

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

- If σ is unknown, use the sample standard deviation (and t^*). Remember, df = n - 1. To get t^* , find t^* such that $P(|T| < t^*) = \gamma$ and df = n - 1.

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

• Necessary sample size for a given margin of error:

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

Hypothesis Testing (Single-Sample)

 $H_0 = \text{null hypothesis}$

 H_A = alternative hypothesis

p-value = probability of getting sample at least as extreme as observed sample, **given** H_0

 α = significance level = chance of type II error given H_0

- Calculate the *p*-value.
 - "at least as extreme" can mean "as large or larger", "as small or smaller", or "as far from expected in either direction".
- If *p*-value is small enough, we reject the null hypothesis. (This logic is similar to *reductio ad absurdum* or proof by contradiction.)

If p-value $< \alpha$ then reject H_0

If p-value $\geq \alpha$ then do not reject H_0

Single-sample proportion testing

Necessary conditions: $\hat{p}n \ge 10$ and $(1-\hat{p})n \ge 10$.

$$z_0 = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1 - p_0)}{n}}}$$

Right tail (one tail)

- H_0 claims $p = p_0$
- H_A claims $p > p_0$
- p-value = $P(Z > z_0)$

Left tail (one tail)

- H_0 claims $p = p_0$
- H_A claims $p < p_0$
- p-value = $P(Z < z_0)$

Two tail

- H_0 claims $p = p_0$
- H_A claims $p \neq p_0$
- p-value = $P(|Z| > |z_0|)$

Single-sample mean testing, σ known

$$z_0 = \frac{\bar{x} - \mu_0}{\frac{\sigma}{\sqrt{n}}}$$

Right tail (one tail)

- H_0 claims $\mu = \mu_0$
- H_A claims $\mu > \mu_0$
- p-value = $P(Z > z_0)$

Left tail (one tail)

- H_0 claims $\mu = \mu_0$
- H_A claims $\mu < \mu_0$
- p-value = $P(Z < z_0)$

Two tail

- H_0 claims $\mu = \mu_0$
- H_A claims $\mu \neq \mu_0$
- p-value = $P(|Z| > |z_0|)$

Single-sample mean testing, σ unknown

$$df = n - 1 t_0 = \frac{\bar{x} - \mu_0}{\frac{s}{\sqrt{n}}}$$

Right tail (one tail)

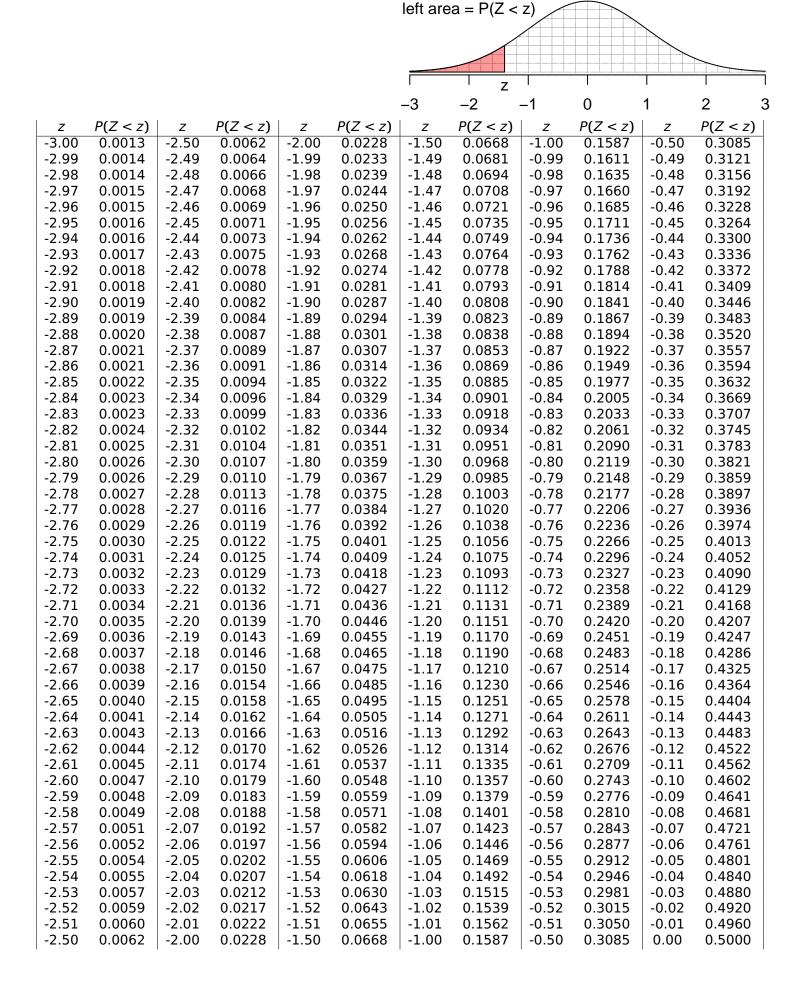
- H_0 claims $\mu = \mu_0$
- H_A claims $\mu > \mu_0$
- p-value = $P(T > t_0)$

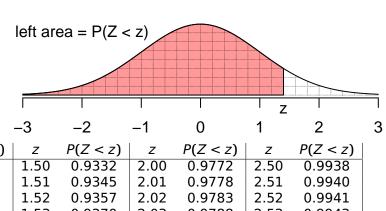
Left tail (one tail)

- H_0 claims $\mu = \mu_0$
- H_A claims $\mu < \mu_0$
- *p*-value = $P(T < t_0)$

Two tail

- H_0 claims $\mu = \mu_0$
- H_A claims $\mu \neq \mu_0$
- p-value = $P(|T| > |t_0|)$





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Z	P(Z < z)	Z	P(Z < z)	Z	P(Z < z)	Z	P(Z < z)	Z	P(Z < z)	Z	P(Z < z)
0.00	0.5000	0.50	0.6915	1.00	0.8413	1.50	0.9332	2.00	0.9772	2.50	0.9938
0.01	0.5040	0.51	0.6950	1.01	0.8438	1.51	0.9345	2.01	0.9778	2.51	0.9940
0.02	0.5080	0.52	0.6985	1.02	0.8461	1.52	0.9357	2.02	0.9783	2.52	0.9941
0.03	0.5120	0.53	0.7019	1.03	0.8485	1.53	0.9370	2.03	0.9788	2.53	0.9943
0.04	0.5160	0.54	0.7054	1.04	0.8508	1.54	0.9382	2.04	0.9793	2.54	0.9945
0.05	0.5199	0.55	0.7088	1.05	0.8531	1.55	0.9394	2.05	0.9798	2.55	0.9946
0.06	0.5239	0.56	0.7123	1.06	0.8554	1.56	0.9406	2.06	0.9803	2.56	0.9948
0.07	0.5279	0.57	0.7157	1.07	0.8577	1.57	0.9418	2.07	0.9808	2.57	0.9949
0.08	0.5319	0.58	0.7190	1.08	0.8599	1.58	0.9429	2.08	0.9812	2.58	0.9951
0.09	0.5359	0.59	0.7224	1.09	0.8621	1.59	0.9441	2.09	0.9817	2.59	0.9952
0.10	0.5398	0.60	0.7257	1.10	0.8643	1.60	0.9452	2.10	0.9821	2.60	0.9953
0.10	0.5438	0.61	0.7291	1.11	0.8665	1.61	0.9452	2.10	0.9821	2.61	0.9955
0.11	0.5478	0.62	0.7231	1.12	0.8686	1.62	0.9474	2.11	0.9830	2.62	0.9956
0.12	0.5517	0.62	0.7324	1.12	0.8708	1.63	0.9474	2.12	0.9834	2.63	0.9957
0.13	0.5557	0.63	0.7337	1.13	0.8708	1.64	0.9464	2.13	0.9838	2.64	0.9959
0.14	0.5596	0.65	0.7369	1.14	0.8729	1.65	0.9495	2.14	0.9838	2.65	0.9959
0.15	0.5536	0.66	0.7422	1.15	0.8749	1.66	0.9505	2.15	0.9842	2.66	0.9961
0.10	0.5675	0.67		1.10		1.67	0.9515	2.10	0.9850	2.67	0.9961
		0.68	0.7486	1.17	0.8790 0.8810	1.68		2.17			
0.18	0.5714		0.7517	1.18		1.69	0.9535	2.18	0.9854	2.68	0.9963
0.19	0.5753	0.69 0.70	0.7549	1.19	0.8830	1.70	0.9545	2.19	0.9857	2.69 2.70	0.9964
0.20	0.5793 0.5832	0.70	0.7580	1.21	0.8849 0.8869	1.70	0.9554	2.20	0.9861	2.70	0.9965
0.21 0.22	0.5852	0.71	0.7611	1.21	0.8888	1.71	0.9564 0.9573	2.21	0.9864	2.71	0.9966 0.9967
0.22	0.5910	0.72	0.7642 0.7673	1.23	0.8807	1.72	0.9573	2.22	0.9868 0.9871	2.72	0.9968
0.23	0.5910	0.73	0.7073	1.24	0.8925	1.74	0.9591	2.23	0.9871	2.73	0.9969
0.24	0.5948	0.74	0.7734	1.25	0.8944	1.75	0.9591	2.24	0.9873	2.74	0.9970
0.26	0.6026	0.75	0.7764	1.26	0.8962	1.76	0.9608	2.26	0.9881	2.76	0.9971
0.27	0.6064	0.70	0.7794	1.27	0.8980	1.77	0.9616	2.27	0.9884	2.77	0.9972
0.27	0.6103	0.77	0.7794	1.28	0.8997	1.78	0.9625	2.28	0.9887	2.78	0.9973
0.29	0.6141	0.78	0.7852	1.29	0.0997	1.79	0.9633	2.29	0.9890	2.79	0.9974
0.30	0.6179	0.80	0.7881	1.30	0.9013	1.80	0.9641	2.30	0.9893	2.80	0.9974
0.31	0.6217	0.81	0.7910	1.31	0.9049	1.81	0.9649	2.31	0.9896	2.81	0.9975
0.32	0.6255	0.82	0.7939	1.32	0.9066	1.82	0.9656	2.32	0.9898	2.82	0.9976
0.33	0.6293	0.83	0.7967	1.33	0.9082	1.83	0.9664	2.33	0.9901	2.83	0.9977
0.34	0.6331	0.84	0.7995	1.34	0.9099	1.84	0.9671	2.34	0.9904	2.84	0.9977
0.35	0.6368	0.85	0.8023	1.35	0.9115	1.85	0.9678	2.35	0.9906	2.85	0.9978
0.36	0.6406	0.86	0.8051	1.36	0.9131	1.86	0.9686	2.36	0.9909	2.86	0.9979
0.37	0.6443	0.87	0.8078	1.37	0.9147	1.87	0.9693	2.37	0.9911	2.87	0.9979
0.38	0.6480	0.88	0.8106	1.38	0.9162	1.88	0.9699	2.38	0.9913	2.88	0.9980
0.39	0.6517	0.89	0.8133	1.39	0.9177	1.89	0.9706	2.39	0.9916	2.89	0.9981
0.40	0.6554	0.90	0.8159	1.40	0.9192	1.90	0.9713	2.40	0.9918	2.90	0.9981
0.41	0.6591	0.91	0.8186	1.41	0.9207	1.91	0.9719	2.41	0.9920	2.91	0.9982
0.42	0.6628	0.92	0.8212	1.42	0.9222	1.92	0.9726	2.42	0.9922	2.92	0.9982
0.43	0.6664	0.93	0.8238	1.43	0.9236	1.93	0.9732	2.43	0.9925	2.93	0.9983
0.44	0.6700	0.94	0.8264	1.44	0.9251	1.94	0.9738	2.44	0.9927	2.94	0.9984
0.45	0.6736	0.95	0.8289	1.45	0.9265	1.95	0.9744	2.45	0.9929	2.95	0.9984
0.46	0.6772	0.96	0.8315	1.46	0.9279	1.96	0.9750	2.46	0.9931	2.96	0.9985
0.47	0.6808	0.97	0.8340	1.47	0.9292	1.97	0.9756	2.47	0.9932	2.97	0.9985
0.48	0.6844	0.98	0.8365	1.48	0.9306	1.98	0.9761	2.48	0.9934	2.98	0.9986
0.49	0.6879	0.99	0.8389	1.49	0.9319	1.99	0.9767	2.49	0.9936	2.99	0.9986
0.50	0.6915	1.00	0.8413	1.50	0.9332	2.00	0.9772	2.50	0.9938	3.00	0.9987
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		P(T < t) =	0.9	0.95	0.975	0.98	0.99	0.995	0.9975	0.998	0.999
		P(T > t) =	0.9	0.95	0.975	0.98	0.99	0.005	0.9975	0.990	0.999
		P(T < t) =	0.1	0.03	0.025	0.02	0.01	0.99	0.0023	0.002	0.001
		P(T > t) =	0.2	0.1	0.05	0.04	0.02	0.01	0.005	0.004	0.002
df=		t =	0.2	0.1	0.05	0.04	0.02	0.01	0.005	0.004	0.002
<u> </u>	1		3.08	6.31	12.71	15.89	31.82	63.66	127.32	159.15	318.31
	2		1.89	2.92	4.30	4.85	6.96	9.92	14.09	15.76	22.33
	3		1.64	2.35	3.18	3.48	4.54	5.84	7.45	8.05	10.21
	4		1.53	2.13	2.78	3.00	3.75	4.60	5.60	5.95	7.17
	5		1.48	2.02	2.57	2.76	3.36	4.03	4.77	5.03	5.89
	6		1.44	1.94	2.45	2.61	3.14	3.71	4.32	4.52	5.21
	7		1.41	1.89	2.36	2.52	3.00	3.50	4.03	4.21	4.79
	8		1.40	1.86	2.31	2.45	2.90	3.36	3.83	3.99	4.50
	9		1.38	1.83	2.26	2.40	2.82	3.25	3.69	3.83	4.30
	10		1.37	1.81	2.23	2.36	2.76	3.17	3.58	3.72	4.14
	11		1.36	1.80	2.20	2.33	2.72	3.11	3.50	3.62	4.02
	12		1.36	1.78	2.18	2.30	2.68	3.05	3.43	3.55	3.93
	13		1.35	1.77	2.16	2.28	2.65	3.01	3.37	3.49	3.85
	14		1.35	1.76	2.14	2.26	2.62	2.98	3.33	3.44	3.79
	15		1.34	1.75	2.13	2.25	2.60	2.95	3.29	3.39	3.73
	16		1.34	1.75	2.12	2.24	2.58	2.92	3.25	3.36	3.69
	17		1.33	1.74	2.11	2.22	2.57	2.90	3.22	3.33	3.65
	18		1.33	1.73	2.10	2.21	2.55	2.88	3.20	3.30	3.61
	19		1.33	1.73	2.09	2.20	2.54	2.86	3.17	3.27	3.58
	20		1.33	1.72	2.09	2.20	2.53	2.85	3.15	3.25	3.55
	21		1.32	1.72	2.08	2.19	2.52	2.83	3.14	3.23	3.53
	22		1.32	1.72	2.07	2.18	2.51	2.82	3.12	3.21	3.50
	23		1.32	1.71	2.07	2.18	2.50	2.81	3.10	3.20	3.48
	24		1.32		2.06	2.17	2.49	2.80	3.09	3.18	3.47
	25			1.71	2.06	2.17	2.49	2.79	3.08	3.17	3.45
	26		1.31	1.71	2.06	2.16	2.48	2.78	3.07	3.16	3.43
	27		1.31	1.70	2.05	2.16	2.47	2.77	3.06	3.15	3.42
	28		1.31	1.70	2.05	2.15	2.47	2.76	3.05	3.14	3.41
	29		1.31	1.70	2.05	2.15	2.46	2.76	3.04	3.13	3.40
	30		1.31	1.70	2.04	2.15	2.46	2.75	3.03	3.12	3.39
	31		1.31	1.70	2.04	2.14	2.45	2.74	3.02	3.11	3.37
	32		1.31	1.69	2.04	2.14	2.45	2.74	3.01	3.10	3.37
	33		1.31	1.69	2.03	2.14	2.44	2.73	3.01	3.09	3.36
	34		1.31	1.69	2.03	2.14	2.44	2.73	3.00	3.09	3.35
	35		1.31	1.69	2.03	2.13	2.44	2.72	3.00	3.08	3.34
	36		1.31	1.69	2.03	2.13	2.43	2.72	2.99	3.08	3.33
	37		1.30	1.69	2.03	2.13	2.43	2.72	2.99	3.07	3.33
	38		1.30	1.69	2.02	2.13	2.43	2.71	2.98	3.06	3.32
	39		1.30	1.68	2.02	2.12	2.43	2.71	2.98	3.06	3.31
	40		1.30	1.68	2.02	2.12	2.42	2.70	2.97	3.05	3.31

T-table

	D(T + 1)	0.0	0.05	0.075	0.00	0.00	0.005	0.0075	0.000	0.000
	P(T < t) =	0.9	0.95	0.975	0.98	0.99	0.995	0.9975	0.998	0.999
	P(T>t)=	0.1	0.05	0.025	0.02	0.01	0.005	0.0025	0.002	0.001
	P(T < t) =		0.9	0.95	0.96	0.98	0.99	0.995	0.996	0.998
ماد	P(T > t) =	0.2	0.1	0.05	0.04	0.02	0.01	0.005	0.004	0.002
df=	t =	1 20	1.00	2.02	2 12	2 42	2.70	2.07	2.05	2.20
41		1.30	1.68	2.02	2.12	2.42	2.70	2.97	3.05	3.30
42		1.30	1.68	2.02	2.12	2.42	2.70	2.96	3.05	3.30
43		1.30	1.68	2.02	2.12	2.42	2.70	2.96	3.04	3.29
44		1.30	1.68	2.02	2.12	2.41	2.69	2.96	3.04	3.29
45		1.30	1.68	2.01	2.12	2.41	2.69	2.95	3.03	3.28
46		1.30	1.68	2.01	2.11	2.41	2.69	2.95	3.03	3.28
47		1.30	1.68	2.01	2.11	2.41	2.68	2.95	3.03	3.27
48		1.30	1.68	2.01	2.11	2.41	2.68	2.94	3.02	3.27
49		1.30	1.68	2.01	2.11	2.40	2.68	2.94	3.02	3.27
50		1.30	1.68	2.01	2.11	2.40	2.68	2.94	3.02	3.26
55		1.30	1.67	2.00	2.10	2.40	2.67	2.92	3.00	3.25
60		1.30	1.67	2.00	2.10	2.39	2.66	2.91	2.99	3.23
65		1.29	1.67	2.00	2.10	2.39	2.65	2.91	2.98	3.22
70		1.29	1.67	1.99	2.09	2.38	2.65	2.90	2.98	3.21
75		1.29	1.67	1.99	2.09	2.38	2.64	2.89	2.97	3.20
80		1.29	1.66	1.99	2.09	2.37	2.64	2.89	2.96	3.20
85		1.29	1.66	1.99	2.09	2.37	2.63	2.88	2.96	3.19
90		1.29	1.66	1.99	2.08	2.37	2.63	2.88	2.95	3.18
95		1.29	1.66	1.99	2.08	2.37	2.63	2.87	2.95	3.18
100		1.29	1.66	1.98	2.08	2.36	2.63	2.87	2.95	3.17
125		1.29	1.66	1.98	2.08	2.36	2.62	2.86	2.93	3.16
150		1.29	1.66	1.98	2.07	2.35	2.61	2.85	2.92	3.15
175		1.29	1.65	1.97	2.07	2.35	2.60	2.84	2.92	3.14
200		1.29	1.65	1.97	2.07	2.35	2.60	2.84	2.91	3.13
225		1.29		1.97	2.07	2.34	2.60	2.83	2.91	3.13
250		1.28	1.65	1.97	2.06	2.34	2.60	2.83	2.91	3.12
275		1.28	1.65	1.97	2.06	2.34	2.59	2.83	2.90	3.12
300		1.28	1.65	1.97	2.06	2.34	2.59	2.83	2.90	3.12
325		1.28	1.65	1.97	2.06	2.34	2.59	2.83	2.90	3.12
350		1.28	1.65	1.97	2.06	2.34	2.59	2.82	2.90	3.11
375		1.28	1.65	1.97	2.06	2.34	2.59	2.82	2.90	3.11
400		1.28	1.65	1.97	2.06	2.34	2.59	2.82	2.89	3.11
425		1.28	1.65	1.97	2.06	2.34	2.59	2.82	2.89	3.11
450		1.28	1.65	1.97	2.06	2.33	2.59	2.82	2.89	3.11
475		1.28	1.65	1.96	2.06	2.33	2.59	2.82	2.89	3.11
500		1.28	1.65	1.96	2.06	2.33	2.59	2.82	2.89	3.11
∞		1.28	1.64	1.96	2.05	2.33	2.58	2.81	2.88	3.09