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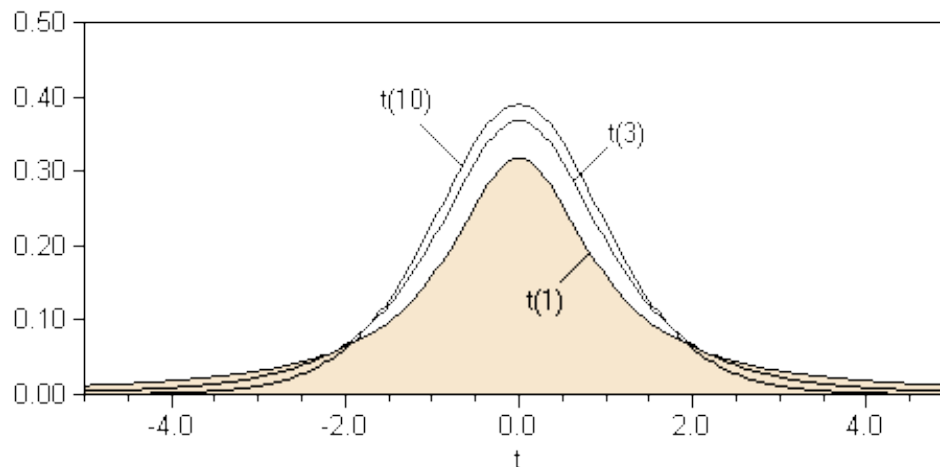


t Distribution

W.S. Gosset demonstrated in 1908 that the ratio t between the difference of the sample mean and the population mean, and the standard error of the mean, is not normally distributed if the population parameters are unknown:

$$t = \frac{\bar{x} - \mu}{s / \sqrt{n}}$$

This ratio follows a special distribution, called t-distribution. The t-distribution is broader than the normal distribution for small sample numbers, and approaches the normal distribution for large sample sizes. Below the t-distribution is given for 1, 3, and 10 degrees of freedom.



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