6.2, 6.4, 6.5 Inference About Means Math 261

Outline

- Formulas for Standard Errors
- ullet Introduction to the t distribution
- t-based Inference for Means

Central Limit Theorem

For random samples with a sufficiently large sample size, the distribution of sample statistics for a mean or a proportion is approximately normal.

- For means, "sufficiently large" is often $n \ge 30$
- ullet If the data are normal, smaller n will be sufficient
- \bullet If the data are skewed and/or have outliers, n may have to be much higher than 30

Sample Standard Error Formulas

Parameter	Distribution	Standard Error
Proportion	Normal	$\sqrt{rac{\hat{p}(1-\hat{p})}{n}}$
Difference in Proportions	Normal	$\sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}$
Mean	$t\text{, df}{=n-1}$	$\sqrt{rac{s^2}{n}}$
Difference in Means	$\begin{array}{c} t\text{, df}{=}\\ \min(n_1,n_2)-1 \end{array}$	$\sqrt{rac{s_1^2}{n_1} + rac{s_2^2}{n_2}}$

SE of a Mean

The standard error for a sample mean can be calculated by

$$SE = \frac{\sigma}{\sqrt{n}}$$