

Confidence Interval Formulas

All confidence intervals are of the form

Point Estimate $\pm E$ where E = Maximal Margin of Error

Parameter	Point Estimate	E	Assumptions
μ	\bar{x}	$z_c \sigma_{\bar{x}}$	σ known \bar{x} 's normal
μ	\bar{x}	$t_c \cdot \frac{s}{\sqrt{n}}$ $df = n - 1$	σ unknown \bar{x} 's normal
p	$\hat{p} = \frac{r}{n}$	$z_c \sqrt{\frac{\hat{p}\hat{q}}{n}}$	$n\hat{p} > 5$ $n\hat{q} > 5$
$\mu_1 - \mu_2$	$\bar{x}_1 - \bar{x}_2$	$z_c \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}$	σ_1, σ_2 known $\bar{x}_1 - \bar{x}_2$'s normal IRS
$\mu_1 - \mu_2$	$\bar{x}_1 - \bar{x}_2$	$t_c \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$ $df = \text{MIN}(n_1 - 1, n_2 - 1)$	σ_1, σ_2 unknown and assumed unequal $\bar{x}_1 - \bar{x}_2$'s normal IRS
$\mu_1 - \mu_2$	$\bar{x}_1 - \bar{x}_2$	$t_c s \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$ $s = \sqrt{\frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}}$ $df = n_1 + n_2 - 2$	σ_1, σ_2 unknown and assumed equal $\bar{x}_1 - \bar{x}_2$'s normal IRS
μ_d	\bar{d}	$t_c \cdot \frac{s_d}{\sqrt{n}}$ $df = n - 1$	d 's normal DRS
$p_1 - p_2$	$\hat{p}_1 - \hat{p}_2$	$z_c \sqrt{\frac{\hat{p}_1\hat{q}_1}{n_1} + \frac{\hat{p}_2\hat{q}_2}{n_2}}$	$n_1\hat{p}_1 > 5$ $n_1\hat{q}_1 > 5$ $n_2\hat{p}_2 > 5$ $n_2\hat{q}_2 > 5$