Statistics 251: Lab 5 Exercises – Central Limit Theorem

Important reminders:

- 1. Keep track of time so that you will finish on time.
- 2. Recall the distinction between the <u>sample size</u> and the <u>number of samples</u>.
- 3. Recall the R commands related to a Uniform distribution:

dunif(x, min, max) f(x)
runif(n, min, max) random draws from a Uniform distribution

Exercises:

Your daily commute to school involves waiting for the bus. After drawing a histogram of the time taken waiting for the bus, you observe that the wait time is Uniformly distributed between 5 and 20 minutes. Let X = wait time (in minutes).

Let's observe how the Central Limit Theorem works using the above distribution.

1. Observe the shape of the **probability density function** of X. (5 min)

Draw a random sample of size 500, construct a histogram and observe the shape.

2. Observe the **distribution of** sample means of "small" sample sizes. (10 min)

Draw 1000 samples of <u>size 5</u>, construct a histogram of the *sample means*, and observe the shape.

3. Observe the **distribution of sample means** of "large" sample sizes. (10 min)

Draw 1000 samples of <u>size 50</u>, construct a histogram of the *sample means*, and observe the shape.

4. What is the **effect of sample size** on the distribution of *sample means*? (5 min)

Compare the *center* and *spread* of the two distributions of the *sample means*.