

Introduction to Statistical Method

Comparing Two Means and Two Variances

Comparing Two Means - A Point Estimator

We have two populations with different means μ_1 and μ_2 , the goal is to estimate the difference $\mu_1 - \mu_2$ by taking a sample from each population in independent way.

Natural point estimator: $\mu_1 - \mu_2 \hat{=} \hat{\mu}_1 - \hat{\mu}_2 = \bar{X}_1 - \bar{X}_2$