

Sampling and Standard Errors



1. When confidence intervals don't overlap, we can conclude that means are statistically different at 95% level.
2. What can we conclude from one sample?

Remember that the mean is closer to the population mean and is normally distributed. CLT.

And we can calculate the Standard error of the mean (SEM).

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

3. Remember the above only works for independent samples!

4. Keep in mind the 3 distributions:
uniform 
normal 
exponential 