

STAT 200 Review Sheet

FACTORS INFLUENCING CONFIDENCE INTERVALS

Confidence Interval for the Mean	$\bar{x} \pm z_{\alpha/2} \frac{s}{\sqrt{n}}$ $\bar{x} \pm t_{\alpha/2, n-1 d.f.} \frac{s}{\sqrt{n}}$			
Confidence Interval for a Proportion	$\hat{p} \pm z_{\alpha/2} \sqrt{\frac{\hat{p}\hat{q}}{n}}$			
FACTOR	FACTOR	WHEN FACTOR GETS SMALLER	REASON	EXAMPLE
n	sample size	C.I. gets larger	Smaller sample size means a larger standard error and less certainty	$25/50 = 3.54$ $25/500 = 1.12$
"	Type I error	C.I. gets larger	If you accept smaller Type I error, i.e., the probability that a C.I. will not contain the mean, you have to allow for a larger C.I. to be that sure	$Z_{.05/2} = 1.96$ $Z_{.01/2} = 2.575$
1-"	% C.I.	C.I. get smaller	A smaller % C.I. means you are willing to accept more Type I error, so we can have a tighter C.I.	95% C.I. uses $Z_{.05/2} = 1.96$ 99% C.I. uses $Z_{.01/2} = 2.575$
F or s	Std Dev of Population; Std Dev of sample	C.I. gets smaller	If the population has less variability the sampling distribution will also have less variability	$25/50 = 3.54$ $5/50 = .71$

FACTORS INFLUENCING A HYPOTHESIS TEST

Test Statistic for a Mean	$z^* = \frac{(\bar{x} - m_0)}{(s/\sqrt{n})} \quad \text{or} \quad t^* = \frac{(\bar{x} - m_0)}{(s/\sqrt{n})}$			
Test Statistic for a Proportion Note: P ₀ comes from the Null Hypothesis	$z^* = \frac{(\hat{p} - p_0)}{\sqrt{\frac{p_0 q_0}{n}}}$			
FACTOR	FACTOR	WHEN FACTOR GETS SMALLER	REASON	EXAMPLE
n	Sample size	Test Statistic gets smaller	Smaller sample size means larger standard error. The denominator of the test statistic will be larger, and z* or t* will be smaller	$25/50 = 3.54$ $25/500 = 1.12$
"	Type I error	Test Statistic unchanged Rejection region z gets larger	The rejection region gets larger making it more difficult to reject H ₀ .	$Z_{.05/2} = 1.96$ $Z_{.01/2} = 2.575$
One or 2-Tailed Test	Nature of Alternative Hypothesis	Test Statistic unchanged Rejection region z gets smaller with 1-tailed test	With a one-tailed test, all of " is put into the one tail	Two-Tailed $Z_{.05/2} = 1.96$ One Tailed $Z_{.05} = 1.645$
F or s	Std Dev of Population; Std Dev of sample	Test Statistic gets larger	If the population has less variability, the sampling distribution has less variability, and denominator of the T.S. is smaller	$25/50 = 3.54$ $5/50 = .71$

DIFFERENCE OF MEANS FORMULAS

<p style="text-align: center;">Standard Error estimate for Large Sample Difference of Means</p>	$\widehat{S}_{(\bar{x}_1 - \bar{x}_2)} = \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$
<p style="text-align: center;">Confidence Interval for Large Sample Difference of Means</p>	$(\bar{x}_1 - \bar{x}_2) \pm z_{\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$
<p style="text-align: center;">Test Statistic for Large Sample Difference of Means</p> <p>Note: D_o comes from the Null Hypothesis</p>	$z^* = \frac{(\bar{x}_1 - \bar{x}_2) - D_o}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$
<p style="text-align: center;">Standard Error estimate for Small Sample Difference of Means</p> <p>Assumes: Independent random samples approximate normal distribution $F_1 = F_2$ so we pool our estimate</p>	$s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$ $\widehat{S}_{(\bar{x}_1 - \bar{x}_2)} = \sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}$
<p style="text-align: center;">Confidence Interval for Small Sample Difference of Means</p>	$(\bar{x}_1 - \bar{x}_2) \pm t_{\alpha/2, n_1 + n_2 - 2 d.f.} \sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}$
<p style="text-align: center;">Test Statistic for Small Sample Difference of Means</p> <p>Note: D_o comes from the Null Hypothesis</p>	$t^* = \frac{(\bar{x}_1 - \bar{x}_2) - D_o}{\sqrt{s_p^2 \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}}$

DIFFERENCE OF PROPORTIONS FORMULAS

<p style="text-align: center;">Standard Error estimate for Large Sample Difference of Proportions for Hypothesis Test</p> <p>If we have a null hypothesis where the two proportions are equal: We pool the estimate of p_p because under the null hypothesis we assume that $p_1 = p_2$ Pool estimate of p, where x_1 and x_2 are the number of successes for each sample</p>	$p_p = \frac{(x_1 + x_2)}{(n_1 + n_2)}$ $\widehat{S}_{(p_1 - p_2)} = \sqrt{p_p q_p \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}$
<p style="text-align: center;">Test Statistic for Large Sample Difference of Proportions</p> <p>Note: D_o comes from the Null Hypothesis</p>	$z^* = \frac{(p_1 - p_2) - D_o}{\sqrt{p_p q_p \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}}$
<p style="text-align: center;">Confidence Interval for Large Sample Difference of Proportions</p>	$(p_1 - p_2) \pm z_{\alpha/2} \sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}$