

Statistics

WE STUDY BASIC TECHNIQUES

Day 15

next midterm:

- over 2 problem sets
- background of past

SECTION 12.1 AND 12.2

EX: GESTATIONAL PERIOD (DAYS)

~ Normal ($\mu = 266$, $\sigma = 16$)

A) FIND PROB PREGNANCY LASTS < 260 DAYS

$$P(Y < 260) = P\left(\frac{Y - \mu}{\sigma} < \frac{260 - 266}{16}\right) \\ = P(Z < -0.375) \approx 0.3541$$



B) PROB THE AVG OF 3 PREGNANCIES (3 DIFFERENT WOMEN) IS < 260 DAYS

A has to be less than 0.3541

$n = 3 \rightarrow$

$$\bar{Y} \sim N(\text{mean} = \mu = 266) \\ \text{sd} = \sigma/\sqrt{n} = 16/\sqrt{3} = 9.24$$

$$P(\bar{Y} < 260) = P\left(\frac{\bar{Y} - \mu}{\sigma/\sqrt{n}} < \frac{260 - 266}{16/\sqrt{3}}\right) \\ = P(Z < -0.65) \\ = 0.26$$

C) PROB THE AVG OF 70 PREGNANCIES IS < 260

$n = 70 \rightarrow$

$$\bar{Y} \sim N(\text{mean} = \mu = 266, \\ \text{sd} = \sigma/\sqrt{n} = 16/\sqrt{70} = 1.91)$$

$$P(\bar{Y} < 260) = P\left(\frac{\bar{Y} - \mu}{\sigma/\sqrt{n}} < \frac{260 - 266}{16/\sqrt{70}}\right) \\ = P(Z < -3.14) \\ = .0008 \text{ (less than one chance in 1000)}$$

For B+C, recall if $Y_1 \sim N(\mu, \sigma)$, $Y_2 \sim N(\mu, \sigma)$ and Y_1 and Y_2 are independent, then $Y_1 + Y_2 \sim N(\mu_1 + \mu_2, \sqrt{\sigma^2 + \sigma^2})$

suppose Y_1, Y_2, \dots, Y_n are indep. and all $Y_i \sim N(\mu, \sigma)$, then $\sum Y_i \sim N(n\mu, \sqrt{n\sigma^2} = \sigma\sqrt{n})$

$$\bar{Y} = \frac{1}{n} \sum Y_i, \text{ then } \bar{Y} \sim N\left(\text{mean} = \frac{n\mu}{n} = \mu, \text{sd} = \frac{\sigma\sqrt{n}}{n} = \frac{\sigma}{\sqrt{n}}\right)$$

TESTS

2nd midterm: out of 60

Final: out of 80

but only counts if it helps

90% of points guaranteed A - 90% is guaranteed = B

THE QUESTIONS:

Q1: SUPPOSE $\mu = 266$ and $\sigma = 16$ ARE BOTH TRUE BUT THE ASSUMPTION OF NORMAL DIST. DOES NOT HOLD

HOW DO ANSWERS TO (A) AND (B) AND (C) CHANGE?

A1: IF POPN DIST. IS UNKNOWN (EVEN IF MEAN AND SD ARE KNOWN) IS THERE IS NO WAY TO ANSWER (A)

PART (B) CAN'T BE ANSWERED EITHER

PART (C) ANSWER GIVEN ABOVE IS APPROX. CORRECT

BY THE CENTRAL LIMIT THEOREM (SEC 12.1) IF THE SAMPLE SIZE IS LARGE ENOUGH, THE SAMPLING DIST. OF \bar{Y} IS APPROX. NORMAL, EVEN IF THE POPN DIST IS NOT NORMAL

SAMPLING DIST. OF \bar{Y}

	POP. normal	POP. not normal
small n	$\bar{Y} \sim N(\mu, \frac{\sigma}{\sqrt{n}})$	mean μ sd = σ/\sqrt{n} dist. ???
large n	$\bar{Y} \sim N(\mu, \frac{\sigma}{\sqrt{n}})$	$\bar{Y} \sim N(\mu, \frac{\sigma}{\sqrt{n}})$

WHAT IS "n" LARGE?

NO GOOD ANSWER HERE

IT REALLY DEPENDS ON HOW NON-NORMAL THE POPN DIST IS

THE MORE SEVERE SKEWED THE POPN DIST IS, THE LARGER n MUST BE FOR THE APPROX. TO BE VALID

Q2: BACK TO ASSUMING NORMALITY IF POPN DIST IS $N(\mu, \sigma) + Y$ IS THE AVG OF n INDEPENDENT DRAWS,

then $\frac{\bar{Y} - \mu}{\sigma/\sqrt{n}} \sim N(0, 1)$

consider \bar{Y} = sample mean
 S = sample sd

what about $\frac{\bar{Y} - \mu}{S/\sqrt{n}}$

It's not $N(0, 1)$ (not exactly)

S is not σ , sometimes $S < \sigma$ and $|T| > |Z|$
sometimes $S > \sigma$ $|T| < |Z|$

The bigger n is, the closer the dist. of T is to $N(0, 1)$

Study Guide For Statistical Reasoning

Richard O. Straub



Study Guide For Statistical Reasoning:

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