#### Mathematical statistics

March 29th, 2019

Lecture 19: Large-sample Cls of the population mean

#### Overview

- 8.1 Basic properties of confidence intervals (CIs)
  - Interpreting Cls
  - General principles to derive CI
- 8.2 Large-sample confidence intervals for a population mean
  - Using the Central Limit Theorem to derive CIs
- 8.3 Intervals based on normal distribution
  - Using Student's t-distribution
- 8.4 Cls for standard deviation

### Confidence Intervals

#### Framework

- Let  $X_1, X_2, ..., X_n$  be a random sample from a distribution  $f(x, \theta)$
- In Chapter 7, we learnt methods to construct an estimate  $\hat{\theta}$  of  $\theta$
- Goal: we want to indicate the degree of uncertainty associated with this random prediction
- One way to do so is to construct a *confidence interval*  $[\hat{\theta} a, \hat{\theta} + b]$  such that

$$P[\theta \in [\hat{\theta} - a, \hat{\theta} + b]] = 95\%$$



## Principles for deriving CIs

If  $X_1, X_2, \ldots, X_n$  is a random sample from a distribution  $f(x, \theta)$ , then

- Find a random variable  $Y = h(X_1, X_2, ..., X_n; \theta)$  such that the probability distribution of Y does not depend on  $\theta$  or on any other unknown parameters.
- Find constants a, b such that

$$P[a < h(X_1, X_2, \dots, X_n; \theta) < b] = 0.95$$

ullet Manipulate these inequalities to isolate heta

$$P[\ell(X_1, X_2, \dots, X_n) < \theta < u(X_1, X_2, \dots, X_n)] = 0.95$$



### 8.1: Normal distribution with know $\sigma$

- Assumptions:
  - Normal distribution
  - $\bullet$   $\sigma$  is known
- 95% confidence interval If after observing  $X_1 = x_1$ ,  $X_2 = x_2$ ,...,  $X_n = x_n$ , we compute the observed sample mean  $\bar{x}$ . Then

$$\left(\bar{x} - 1.96 \frac{\sigma}{\sqrt{n}}, \bar{x} + 1.96 \frac{\sigma}{\sqrt{n}}\right)$$

is a 95% confidence interval of  $\mu$ 



## **Assumptions**

- Section 8.1
  - Normal distribution
  - $\bullet$   $\sigma$  is known
- Section 8.2
  - Normal distribution
    - $\rightarrow$  use Central Limit Theorem  $\rightarrow$  needs n > 30
  - $\bullet$   $\sigma$  is known
    - $\rightarrow$  replace  $\sigma$  by  $s \rightarrow$  needs n > 40
- Section 8.3
  - Normal distribution
  - $\bullet$   $\sigma$  is known
  - $\rightarrow$  Introducing *t*-distribution

## $100(1-\alpha)\%$ confidence interval

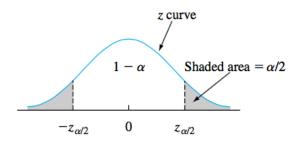


Figure 8.4 
$$P(-z_{\alpha/2} \le Z \le z_{\alpha/2}) = 1 - \alpha$$

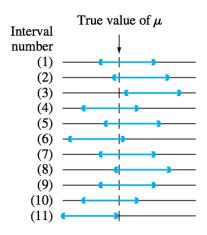
## $100(1-\alpha)\%$ confidence interval

A  $100(1-\alpha)\%$  confidence interval for the mean  $\mu$  of a normal population when the value of  $\sigma$  is known is given by

$$\left(\bar{x} - z_{\alpha/2} \cdot \frac{\sigma}{\sqrt{n}}, \bar{x} + z_{\alpha/2} \cdot \frac{\sigma}{\sqrt{n}}\right) \tag{8.5}$$

or, equivalently, by  $\bar{x} \pm z_{\alpha/2} \cdot \sigma / \sqrt{n}$ .

## Interpreting confidence intervals



95% confidence interval: If we repeat the experiment many times, the interval contains  $\mu$  about 95% of the time

## Interpreting confidence intervals

Writing

$$P[\mu \in (\bar{X} - 1.7, \bar{X} + 1.7)] = 95\%$$

is okay.

• If  $\bar{x} = 2.7$ , writing

$$P[\mu \in (1, 4.4)] = 95\%$$

is NOT okay.

- Saying  $\mu \in (1, 4.4)$  with confidence level 95% is okay.
- Saying "if we repeat the experiment many times, the interval contains  $\mu$  about 95% of the time" is perfect.

Review: sample variance

### Measures of Variability: deviations from the mean

Given a data set  $x_1, x_2, \ldots, x_n$ :

The sample variance, denoted by  $s^2$ , is given by

$$s^{2} = \frac{\sum (x_{i} - \bar{x})^{2}}{n - 1} = \frac{S_{xx}}{n - 1}$$

The **sample standard deviation**, denoted by s, is the (positive) square root of the variance:

$$s = \sqrt{s^2}$$

### Measures of Variability: deviations from the mean

The sample variance, denoted by  $s^2$ , is given by

$$s^{2} = \frac{\sum (x_{i} - \bar{x})^{2}}{n - 1} = \frac{S_{xx}}{n - 1}$$

The **sample standard deviation**, denoted by s, is the (positive) square root of the variance:

$$s = \sqrt{s^2}$$

- Why squared? Because it is easier to do math with  $x^2$  than |x|
- Why (n-1)? Because that makes  $s^2$  an unbiased estimator of the population variance  $\sigma^2$



# Computing formula for $s^2$

$$S_{xx} = \sum (x_i - \bar{x})^2 = \sum x_i^2 - \frac{\left(\sum x_i\right)^2}{n}$$

Proof Because 
$$\bar{x} = \sum x_i / n$$
,  $n\bar{x}^2 = (\sum x_i)^2 / n$ . Then,  

$$\sum (x_i - \bar{x})^2 = \sum (x_i^2 - 2\bar{x} \cdot x_i + \bar{x}^2) = \sum x_i^2 - 2\bar{x} \sum x_i + \sum (\bar{x})^2$$

$$= \sum x_i^2 - 2\bar{x} \cdot n\bar{x} + n(\bar{x})^2 = \sum x_i^2 - n(\bar{x})^2$$

8.2: Large-sample CIs of the population mean

## **Principles**

Central Limit Theorem

$$\frac{\bar{X} - \mu}{\sigma/\sqrt{n}}$$

is approximately normal when n > 30

- Moreover, when *n* is sufficiently large  $s \approx \sigma$
- Conclusion:

$$\frac{\bar{X} - \mu}{s/\sqrt{n}}$$

is approximately normal when n is sufficiently large

If n > 40, we can ignore the normal assumption and replace  $\sigma$  by s

### 95% confidence interval

If after observing  $X_1 = x_1$ ,  $X_2 = x_2$ ,...,  $X_n = x_n$  (n > 40), we compute the observed sample mean  $\bar{x}$  and sample standard deviation s. Then

$$\left(\bar{x} - 1.96 \frac{s}{\sqrt{n}}, \bar{x} + 1.96 \frac{s}{\sqrt{n}}\right)$$

is a 95% confidence interval of  $\mu$ 

## $100(1-\alpha)\%$ confidence interval

If after observing  $X_1 = x_1, X_2 = x_2, \dots, X_n = x_n, (n > 40)$ , we compute the observed sample mean  $\bar{x}$  and sample standard deviation s. Then

$$\left(\bar{x}-z_{\alpha/2}\frac{s}{\sqrt{n}},\bar{x}+z_{\alpha/2}\frac{s}{\sqrt{n}}\right)$$

is a 95% confidence interval of  $\mu$ 

One-sided CIs (Confidence bounds)

### One-sided Cls

A large-sample upper confidence bound for  $\mu$  is

$$\mu < \bar{x} + z_{\alpha} \cdot \frac{s}{\sqrt{n}}$$

and a large-sample lower confidence bound for  $\mu$  is

$$\mu > \bar{x} - z_{\alpha} \cdot \frac{s}{\sqrt{n}}$$

### Cls vs. one-sided Cls

Cls:

•  $100(1-\alpha)\%$  confidence

$$\left(\bar{x}-z_{\alpha/2}\frac{\sigma}{\sqrt{n}},\bar{x}+z_{\alpha/2}\frac{\sigma}{\sqrt{n}}\right)$$

• 95% confidence

$$\left(\bar{x} - 1.96 \frac{\sigma}{\sqrt{n}}, \bar{x} + 1.96 \frac{\sigma}{\sqrt{n}}\right)$$

One-sided Cls:

•  $100(1-\alpha)\%$  confidence

$$\left(-\infty, \bar{x} + z_{\alpha} \frac{\sigma}{\sqrt{n}}\right)$$

95% confidence

$$\left(-\infty, \bar{x} + 1.64 \frac{\sigma}{\sqrt{n}}\right)$$

### Confidence level

#### Problem

Determine the confidence level for each of the following large-sample confidence intervals/bounds:

(a) 
$$\bar{x} + 0.84s / \sqrt{n}$$

(b) 
$$(\bar{x} - 0.84s/\sqrt{n}, \bar{x} + 0.84s/\sqrt{n})$$

(c) 
$$\bar{x} - 2.05s/\sqrt{n}$$

								X-7	` -	
z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9278	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997

8.3: Intervals based on normal distributions

## Assumptions

- the population of interest is normal (i.e.,  $X_1, \ldots, X_n$  constitutes a random sample from a normal distribution  $\mathcal{N}(\mu, \sigma^2)$ ).
- $\sigma$  is unknown
- $\rightarrow$  we want to consider cases when *n* is small.

## **Principles**

• When n < 40, S is no longer close to  $\sigma$ . Thus

$$T = \frac{\bar{X} - \mu}{S/\sqrt{n}}$$

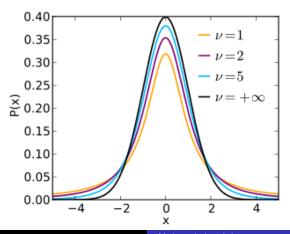
does not follow the standard normal distribution.

- {Section 6} But since we know the distribution of *X*, technically we can compute the distribution of *T*
- Moreover, the distribution of T does not depend on  $\mu$  and  $\sigma$  {More reading: Section 6.4}

### t distributions with degree of freedom $\nu$

#### Probability density function

$$f(t) = \frac{\Gamma(\frac{\nu+1}{2})}{\sqrt{\nu\pi}\,\Gamma(\frac{\nu}{2})} \left(1 + \frac{t^2}{\nu}\right)^{-\frac{\nu+1}{2}}$$



#### t distributions

#### PROPERTIES OF T DISTRI-BUTIONS

- 1. Each  $t_v$  curve is bell-shaped and centered at 0.
- **2.** Each  $t_v$  curve is more spread out than the standard normal (z) curve.
- 3. As v increases, the spread of the  $t_v$  curve decreases.
- **4.** As  $v \to \infty$ , the sequence of  $t_v$  curves approaches the standard normal curve (so the z curve is often called the t curve with df =  $\infty$ ).

### t distributions

When  $\bar{X}$  is the mean of a random sample of size n from a normal distribution with mean  $\mu$ , the rv

$$\frac{\bar{X} - \mu}{S/\sqrt{n}}$$

has the t distribution with n-1 degree of freedom (df).

#### t distributions

Let  $t_{\alpha,\nu}$  = the number on the measurement axis for which the area under the t curve with  $\nu$  df to the right of  $t_{\alpha,\nu}$ , is  $\alpha$ ;  $t_{\alpha,\nu}$  is called a t critical value.

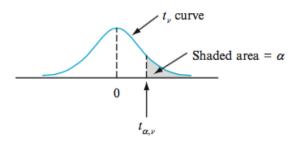


Figure 8.7 A pictorial definition of  $t_{\alpha,\nu}$ 

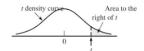
### How to do computation with t distributions

- Instead of looking up the normal Z-table A3, look up the two t-tables A5 and A7.
- Idea

$$P[T \ge t_{\alpha,\nu}] = \alpha$$

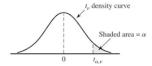
- {From t, find  $\alpha$ }  $\rightarrow$  using table A7
- {From  $\alpha$ , find t}  $\rightarrow$  using table A5

**Table A.7** t Curve Tail Areas



1 1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
0.0	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500	.500
0.1	.468	.465	.463	.463	.462.	.462	.462	.461	.461	.461	.461	.461	.461	.461	.461	.461	.461	.461
0.2	.437	.430	.427	.426	.425	.424	.424	.423	.423	.423	.423	.422	.422	.422	.422	.422	.422	.422
0.3	.407	.396	.392	.390	.388	.387	.386	.386	.386	.385	.385	.385	.384	.384	.384	.384	.384	.384
0.4	.379	.364	.358	.355	.353	.352	.351	.350	.349	.349	.348	.348	.348	.347	.347	.347	.347	.347
0.5	.352	.333	.326	.322	.319	.317	.316	.315	.315	.314	.313	.313	.313	.312	.312	.312	.312	.312
0.6	.328	.305	.295	.290	.287	.285	.284	.283	.282	.281	.280	.280	.279	.279	.279	.278	.278	.278
0.7	.306	.278	.267	.261	.258	.255	.253	.252	.251	.250	.249	.249	.248	.247	.247	.247	.247	.246
0.8	.285	.254	.241	.234	.230	.227	.225	.223	.222	.221	.220	.220	.219	.218	.218	.218	.217	.217
0.9	.267	.232	.217	.210	.205	.201	.199	.197	.196	.195	.194	.193	.192	.191	.191	.191	.190	.190
1.0	.250	.211	.196	.187	.182	.178	.175	.173	.172	.170	.169	.169	.168	.167	.167	.166	.166	.165
1.1	.235	.193	.176	.167	.162	.157	.154	.152	.150	.149	.147	.146	.146	.144	.144	.144	.143	.143
1.2	.221	.177	.158	.148	.142	.138	.135	.132	.130	.129	.128	.127	.126	.124	.124	.124	.123	.123
1.3	.209	.162	.142	.132	.125	.121	.117	.115	.113	.111	.110	.109	.108	.107	.107	.106	.105	.105
1.4	.197	.148	.128	.117	.110	.106	.102	.100	.098	.096	.095	.093	.092	.091	.091	.090	.090	.089
1.5	.187	.136	.115	.104	.097	.092	.089	.086	.084	.082	.081	.080	.079	.077	.077	.077	.076	.075
1.6	.178	.125	.104	.092	.085	.080	.077	.074	.072	.070	.069	.068	.067	.065	.065	.065	.064	.064
1.7	.169	.116	.094	.082	.075	.070	.065	.064	.062	.060	.059	.057	.056	.055	.055	.054	.054	.053
1.8	.161	.107	.085	.073	.066	.061	.057	.055	.053	.051	.050	.049	.048	.046	.046	.045	.045	.044
1.9	.154	.099	.077	.065	.058	.053	.050	.047	.045	.043	.042	.041	.040	.038	.038	.038	.037	.037

**Table A.5** Critical Values for *t* Distributions



α											
.10	.05	.025	.01	.005	.001	.0005					
3.078	6.314	12.706	31.821	63.657	318.31	636.62					
1.886	2.920	4.303	6.965	9.925	22.326	31.598					
1.638	2.353	3.182	4.541	5.841	10.213	12.924					
1.533	2.132	2.776	3.747	4.604	7.173	8.610					
1.476	2.015	2.571	3.365	4.032	5.893	6.869					
1.440	1.943	2.447	3.143	3.707	5.208	5.959					
1.415	1.895	2.365	2.998	3.499	4.785	5.408					
1.397	1.860	2.306	2.896	3.355	4.501	5.041					
1.383	1.833	2.262	2.821	3.250	4.297	4.781					
1.372	1.812	2.228	2.764	3.169	4.144	4.587					
1.363	1.796	2.201	2.718	3.106	4.025	4.437					
1.356	1.782	2.179	2.681	3.055	3.930	4.318					
1.350	1.771	2.160	2.650	3.012	3.852	4.221					
1.345	1.761	2.145	2.624	2.977	3.787	4.140					
1.341	1.753	2.131	2.602	2.947	3.733	4.073					
1.337	1.746	2.120	2.583	2.921	3.686	4.015					
1.333	1.740	2.110	2.567	2.898	3.646	3.965					
	3.078 1.886 1.638 1.533 1.476 1.440 1.415 1.397 1.383 1.372 1.363 1.356 1.350 1.345 1.341	3.078 6.314 1.886 2.920 1.638 2.353 1.533 2.132 1.476 2.015 1.440 1.943 1.415 1.895 1.397 1.860 1.383 1.833 1.372 1.812 1.356 1.782 1.350 1.771 1.345 1.761 1.341 1.753 1.337 1.746	3.078         6.314         12.706           1.886         2.920         4.303           1.638         2.353         3.182           1.533         2.132         2.776           1.476         2.015         2.571           1.440         1.943         2.447           1.415         1.895         2.365           1.397         1.860         2.306           1.383         1.833         2.262           1.372         1.812         2.228           1.363         1.796         2.201           1.356         1.782         2.179           1.350         1.771         2.160           1.341         1.753         2.131           1.337         1.746         2.120	.10         .05         .025         .01           3.078         6.314         12.706         31.821           1.886         2.920         4.303         6.965           1.638         2.353         3.182         4.541           1.533         2.132         2.776         3.747           1.476         2.015         2.571         3.365           1.440         1.943         2.447         3.143           1.415         1.895         2.365         2.998           1.397         1.860         2.306         2.896           1.383         1.833         2.262         2.821           1.372         1.812         2.228         2.764           1.363         1.796         2.201         2.718           1.356         1.782         2.179         2.681           1.350         1.771         2.160         2.650           1.345         1.761         2.145         2.624           1.341         1.753         2.131         2.602           1.337         1.746         2.120         2.583	.10         .05         .025         .01         .005           3.078         6.314         12.706         31.821         63.657           1.886         2.920         4.303         6.965         9.925           1.638         2.353         3.182         4.541         5.841           1.533         2.132         2.776         3.747         4.604           1.476         2.015         2.571         3.365         4.032           1.440         1.943         2.447         3.143         3.707           1.415         1.895         2.365         2.998         3.499           1.397         1.860         2.306         2.896         3.355           1.383         1.833         2.262         2.821         3.250           1.372         1.812         2.228         2.764         3.169           1.356         1.782         2.179         2.681         3.055           1.350         1.771         2.160         2.650         3.012           1.345         1.761         2.145         2.624         2.977           1.341         1.753         2.131         2.602         2.947           1.337	.10         .05         .025         .01         .005         .001           3.078         6.314         12.706         31.821         63.657         318.31           1.886         2.920         4.303         6.965         9.925         22.326           1.638         2.353         3.182         4.541         5.841         10.213           1.533         2.132         2.776         3.747         4.604         7.173           1.476         2.015         2.571         3.365         4.032         5.893           1.440         1.943         2.447         3.143         3.707         5.208           1.415         1.895         2.365         2.998         3.499         4.785           1.397         1.860         2.306         2.896         3.355         4.501           1.383         1.833         2.262         2.821         3.250         4.297           1.372         1.812         2.228         2.764         3.169         4.144           1.363         1.796         2.201         2.718         3.106         4.025           1.356         1.782         2.179         2.681         3.055         3.930 <t< td=""></t<>					

#### Confidence intervals

Let  $\bar{x}$  and s be the sample mean and sample standard deviation computed from the results of a random sample from a normal population with mean  $\mu$ . Then a  $100(1 - \alpha)\%$  confidence interval for  $\mu$ , the one-sample t CI, is

$$\left(\overline{x} - t_{\alpha/2, n-1} \cdot \frac{s}{\sqrt{n}}, \overline{x} + t_{\alpha/2, n-1} \cdot \frac{s}{\sqrt{n}}\right) \tag{8.15}$$

or, more compactly,  $\bar{x} \pm t_{\alpha/2,n-1} \cdot s/\sqrt{n}$ .

An upper confidence bound for  $\mu$  is

$$\bar{x} + t_{\alpha,n-1} \cdot \frac{s}{\sqrt{n}}$$

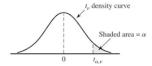
and replacing + by – in this latter expression gives a **lower confidence** bound for  $\mu$ ; both have confidence level  $100(1 - \alpha)\%$ .

Practice problem

### Problem

- **31.** Determine the *t* critical value for a two-sided confidence interval in each of the following situations:
  - a. Confidence level = 95%, df = 10
  - **b.** Confidence level = 95%, df = 15

**Table A.5** Critical Values for *t* Distributions



α											
.10	.05	.025	.01	.005	.001	.0005					
3.078	6.314	12.706	31.821	63.657	318.31	636.62					
1.886	2.920	4.303	6.965	9.925	22.326	31.598					
1.638	2.353	3.182	4.541	5.841	10.213	12.924					
1.533	2.132	2.776	3.747	4.604	7.173	8.610					
1.476	2.015	2.571	3.365	4.032	5.893	6.869					
1.440	1.943	2.447	3.143	3.707	5.208	5.959					
1.415	1.895	2.365	2.998	3.499	4.785	5.408					
1.397	1.860	2.306	2.896	3.355	4.501	5.041					
1.383	1.833	2.262	2.821	3.250	4.297	4.781					
1.372	1.812	2.228	2.764	3.169	4.144	4.587					
1.363	1.796	2.201	2.718	3.106	4.025	4.437					
1.356	1.782	2.179	2.681	3.055	3.930	4.318					
1.350	1.771	2.160	2.650	3.012	3.852	4.221					
1.345	1.761	2.145	2.624	2.977	3.787	4.140					
1.341	1.753	2.131	2.602	2.947	3.733	4.073					
1.337	1.746	2.120	2.583	2.921	3.686	4.015					
1.333	1.740	2.110	2.567	2.898	3.646	3.965					
	3.078 1.886 1.638 1.533 1.476 1.440 1.415 1.397 1.383 1.372 1.363 1.356 1.350 1.345 1.341	3.078 6.314 1.886 2.920 1.638 2.353 1.533 2.132 1.476 2.015 1.440 1.943 1.415 1.895 1.397 1.860 1.383 1.833 1.372 1.812 1.356 1.782 1.350 1.771 1.345 1.761 1.341 1.753 1.337 1.746	3.078         6.314         12.706           1.886         2.920         4.303           1.638         2.353         3.182           1.533         2.132         2.776           1.476         2.015         2.571           1.440         1.943         2.447           1.415         1.895         2.365           1.397         1.860         2.306           1.383         1.833         2.262           1.372         1.812         2.228           1.363         1.796         2.201           1.356         1.782         2.179           1.350         1.771         2.160           1.341         1.753         2.131           1.337         1.746         2.120	.10         .05         .025         .01           3.078         6.314         12.706         31.821           1.886         2.920         4.303         6.965           1.638         2.353         3.182         4.541           1.533         2.132         2.776         3.747           1.476         2.015         2.571         3.365           1.440         1.943         2.447         3.143           1.415         1.895         2.365         2.998           1.397         1.860         2.306         2.896           1.383         1.833         2.262         2.821           1.372         1.812         2.228         2.764           1.363         1.796         2.201         2.718           1.356         1.782         2.179         2.681           1.350         1.771         2.160         2.650           1.345         1.761         2.145         2.624           1.341         1.753         2.131         2.602           1.337         1.746         2.120         2.583	.10         .05         .025         .01         .005           3.078         6.314         12.706         31.821         63.657           1.886         2.920         4.303         6.965         9.925           1.638         2.353         3.182         4.541         5.841           1.533         2.132         2.776         3.747         4.604           1.476         2.015         2.571         3.365         4.032           1.440         1.943         2.447         3.143         3.707           1.415         1.895         2.365         2.998         3.499           1.397         1.860         2.306         2.896         3.355           1.383         1.833         2.262         2.821         3.250           1.372         1.812         2.228         2.764         3.169           1.356         1.782         2.179         2.681         3.055           1.350         1.771         2.160         2.650         3.012           1.345         1.761         2.145         2.624         2.977           1.341         1.753         2.131         2.602         2.947           1.337	.10         .05         .025         .01         .005         .001           3.078         6.314         12.706         31.821         63.657         318.31           1.886         2.920         4.303         6.965         9.925         22.326           1.638         2.353         3.182         4.541         5.841         10.213           1.533         2.132         2.776         3.747         4.604         7.173           1.476         2.015         2.571         3.365         4.032         5.893           1.440         1.943         2.447         3.143         3.707         5.208           1.415         1.895         2.365         2.998         3.499         4.785           1.397         1.860         2.306         2.896         3.355         4.501           1.383         1.833         2.262         2.821         3.250         4.297           1.372         1.812         2.228         2.764         3.169         4.144           1.363         1.796         2.201         2.718         3.106         4.025           1.356         1.782         2.179         2.681         3.055         3.930 <t< td=""></t<>					

#### Problem

Here are the lengths (in minutes) of the 63 nineinning games from the first week of the 2001 major league baseball season:

```
194
    160
         176
              203
                   187
                        163
                             162
                                 183
                                      152
                                           177
177
    151
         173
              188
                   179
                        194
                            149
                                 165
                                      186 187
187
    177
         187
              186
                   187
                        173
                             136
                                 150
                                      173 173
136
    153
        152
             149
                   152
                        180
                             186
                                 166 174 176
198
    193
         218
             173
                   144
                        148
                            174
                                 163 184 155
    172
         216 149
                  207
                       212
                            216 166 190 165
151
176 158 198
```

Assume that this is a random sample of nineinning games (the mean differs by 12 s from the mean for the whole season).

- a. Give a 95% confidence interval for the population mean.
- b. Give a 95% prediction interval for the length of the next nine-inning game. On the first day of the next week, Boston beat Tampa Bay 3–0 in a nine-inning game of 152 min. Is this within the prediction interval?

									577	· -
z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9278	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997