



# Lecture 28

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## Designing Experiments

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# Announcements

# Questions from the Past Week

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- How can we quantify natural concepts like “center” and “variability”?
  - Why do many of the empirical distributions that we generate come out bell shaped?
  - How is sample size related to the accuracy of an estimate?
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# Distribution of the Sample Average

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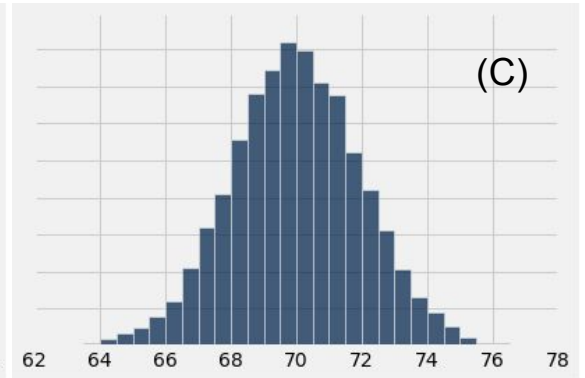
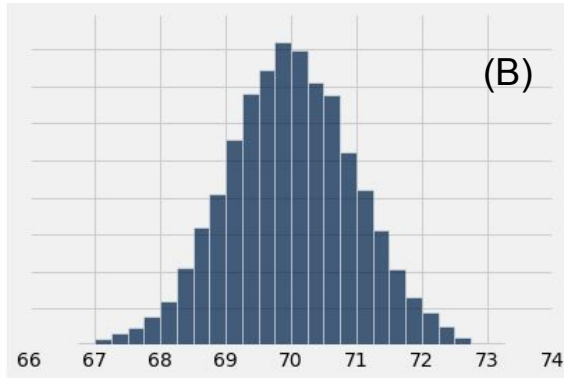
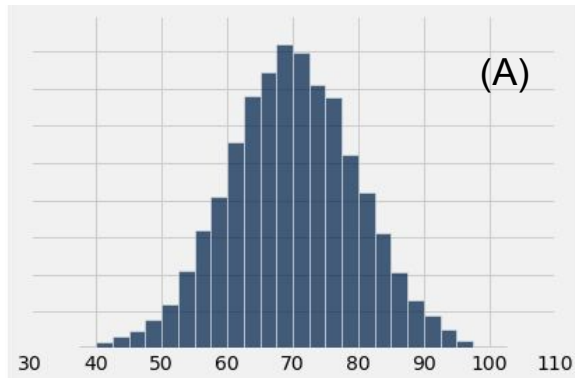
- Fix a large sample size.
- Draw all possible random samples of that size.
- Compute the average of each sample.
- You'll end up with a lot of averages.
- The distribution of those is called the *distribution of the sample average*.
- It's roughly normal, centered at the population average.
- $SD = (\text{population SD}) / \sqrt{\text{sample size}}$

(Demo)

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# Discussion Question

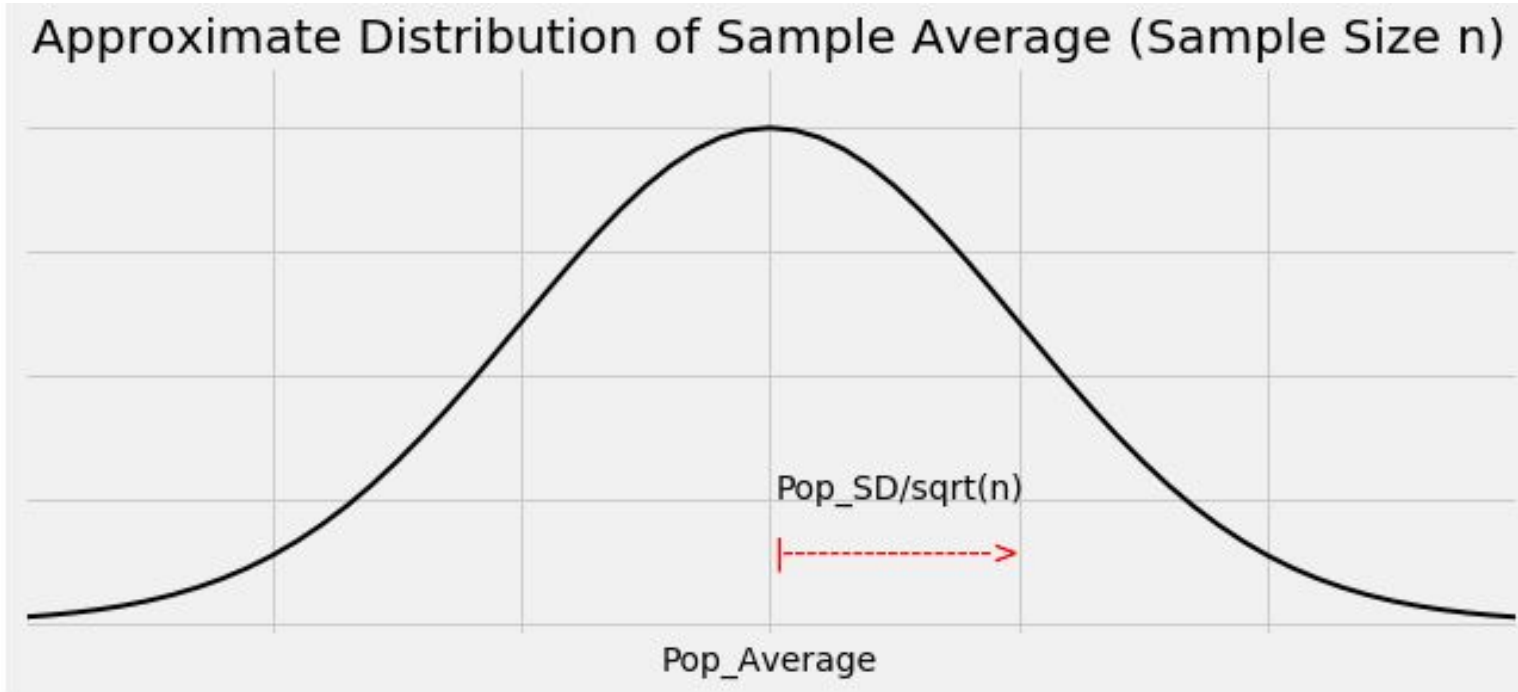
A population has average 70 and SD 10. One of the histograms below is the empirical distribution of the averages of 10,000 random samples of size 100 drawn from the population. Which one?



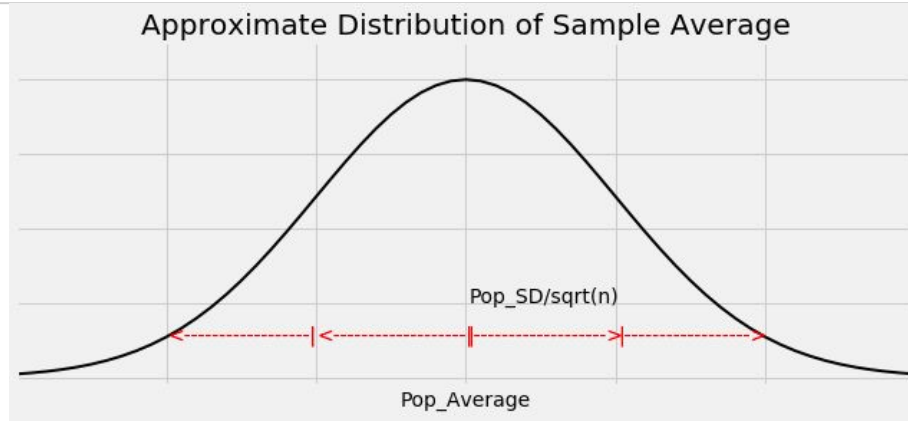
# Confidence Intervals

# Graph of the Distribution

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# The Key to 95% Confidence



- For about 95% of all samples, the sample average and population average are within **2 SDs** of each other.
- **SD** = SD of sample average  
= (population SD) /  $\sqrt{\text{sample size}}$



# Constructing the Interval

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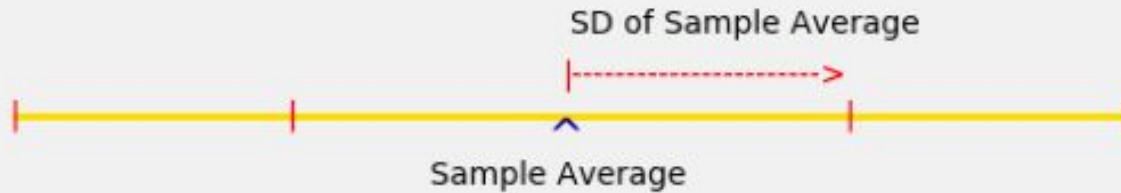
For 95% of all samples,

- If you stand at the population average and look two **SDs** on both sides, you will find the sample average.
  - Distance is symmetric.
  - So if you stand at the sample average and look two **SDs** on both sides, you will capture the population average.
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# The Interval

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Approximate 95% Confidence Interval for the Population Average



# Width of the Interval

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Total width of a 95% confidence interval for the population average

= 4 \* SD of the sample average

= 4 \* (population SD) /  $\sqrt{\text{sample size}}$

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# Sample Proportions

# Proportions are Averages

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- Data: 0 1 0 0 1 0 1 1 0 0 (10 entries)
- Sum = 4 = number of 1's
- Average =  $4/10 = 0.4$  = proportion of 1's

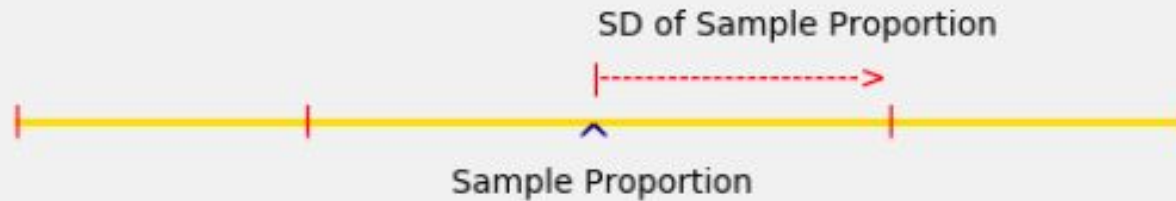
If the population consists of 1's and 0's (yes/no answers to a question), then:

- the population average is the proportion of 1's in the population
  - the sample average is the proportion of 1's in the sample
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# Confidence Interval

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Approximate 95% Confidence Interval for the Population Proportion



# Controlling the Width

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- Total width of an approximate 95% confidence interval for a population proportion

$$= 4 * (\text{SD of 0/1 population}) / \sqrt{\text{sample size}}$$

- The narrower the interval, the more accurate your estimate.
  - Suppose you want the total width of the interval to be no more than 3%. How should you choose the sample size?
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# The Sample Size for a Given Width

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$$0.03 = 4 * (\text{SD of 0/1 population}) / \sqrt{\text{sample size}}$$

- Left hand side is 3%, the maximum total width that you will accept
- Right hand side is the formula for the total width

$$\sqrt{\text{sample size}} = 4 * (\text{SD of 0/1 population}) / 0.03$$

(Demo)

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# “Worst Case” Population SD

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- $\sqrt{\text{sample size}} = 4 * (\text{SD of 0/1 population}) / 0.03$
  - SD of 0/1 population is at most 0.5
  - $\sqrt{\text{sample size}} \geq 4 * 0.5 / 0.03$
  - $\text{sample size} \geq (4 * 0.5 / 0.03) ** 2 = 4444.44$
  - The sample size should be 4445 or more
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# Discussion Question

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- A researcher is estimating a population proportion based on a random sample of size 10,000.

Fill in the blank with a decimal:

- With chance about 95%, the estimate will be correct to within \_\_\_\_\_.
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# Discussion Question

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- I am going to use a 68% confidence interval to estimate a population proportion.
  - I want the total width of my interval to be no more than 2.5%.
  - How large must my random sample be?
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