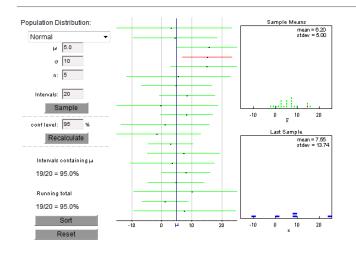
Confidence Intervals for a Mean

Go to <u>http://statweb.calpoly.edu/chance/applets/Robust/Robust.html</u>. The applet allows one to visually investigate confidence intervals for a mean. This link is in the Chapter 9 folder in the Course Materials folder on Blackboard.

Rossman/Chance Applet Collection

Simulating *t* -Confidence Intervals (Click here for a javascript version of this applet.)



Specify the sample size **n**, the true mean μ , and the population standard deviation. Then specific the number of intervals you want to view (20 is a good number with which to start). When you click the **Sample** button, 20 separate samples of size **n** will be selected from a population with a proportion of successes equal to μ . For each of the 20 samples, a 95% confidence interval is displayed in the plot to the right. Each of these intervals is computed based using the standard normal approximation. If an interval does not contain the true mean, it is displayed in red. Additional simulations can be carried out by clicking the **Sample** button multiple times. The cumulative number of times that each type of interval contains the true proportion is also tabled. Press the **Reset** button to clear existing results and start a new simulation. Things to try with the applet:

- 1. Simulate at least 25 intervals with **n** = 30 and μ = 5 and σ = 1 What proportion of the 95% confidence intervals contain 5?
- Repeat #1 except simulate at least 1000 intervals. What proportion of the 95% confidence intervals contain 5?

- 3. Simulate at least 25 intervals with **n** = 100 and μ = 5 and σ = 1
 - a. What proportion of the 95% confidence intervals contain 5?
 - b. How does the typical width of these intervals compare to the **n** = 30 and μ = 5 case above ?

4. Now repeat #3, except simulate at least 1000 intervals. What proportion of the 95% confidence intervals contain 5?

5. Simulate at least 25 intervals with **n** = 30 and μ = 1 and σ = 0.5 What proportion of the 95% confidence intervals contain 1?

6. Repeat #5, except simulate at least 1000 intervals. What proportion of the 95% confidence intervals contain 0.1?