

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

# Math 1710 Class 25

Sampling, Confidence Intervals  
Dr. Back

Oct. 26, 2009

# Choose an SRS of size 5 from 30 people

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Class 25

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Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
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**Step 1:** Assign ID numbers 01,02,...,29,30.  
**all 2-digit!**

# Choose an SRS of size 5 from 30 people

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

**Step 1:** Assign ID numbers 01,02,...,29,30.  
**all 2-digit!**

**Step 2:** Pick a random place to start in the table.  
(e.g. row 12, col 3) You might use a wristwatch.

# Choose an SRS of size 5 from 30 people

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
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A Simple  
Confidence  
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Problem

Logic of  
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**Step 1:** Assign ID numbers 01,02,...,29,30.  
**all 2-digit!**

**Step 2:** Pick a random place to start in the table.  
(e.g. row 12, col 3) You might use a wristwatch.

69167 38894 00172 02999 97377 33305

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Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
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**Step 1:** Assign ID numbers 01,02,...,29,30.  
**all 2-digit!**

**Step 2:** Pick a random place to start in the table.  
(e.g. row 12, col 3) You might use a wristwatch.

69167 38894 00172 02999 97377 33305

**Step 3:** Read off pairs of ID digits, selecting those that  
correspond to real units, rejecting others.

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Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
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A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

**Step 1:** Assign ID numbers 01,02,...,29,30.  
all 2-digit!

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(e.g. row 12, col 3) You might use a wristwatch.

69167 38894 00172 02999 97377 33305

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69 16 73 88 94 00 17 20 29 99 97 37 73 33 05

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Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

**Step 1:** Assign ID numbers 01,02,...,29,30.  
all 2-digit!

**Step 2:** Pick a random place to start in the table.  
(e.g. row 12, col 3) You might use a wristwatch.

69167 38894 00172 02999 97377 33305

**Step 3:** Read off pairs of ID digits, selecting those that  
correspond to real units, rejecting others.

69 16 73 88 94 00 17 20 29 99 97 37 73 33 05

Our SRS is units 16 17 20 29 and 05.

# Average Area?

Math 1710  
Class 25

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Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

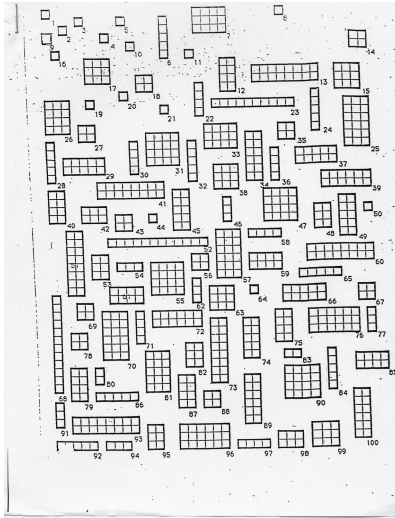
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Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

Eyeball Estimate: Take a 5 second look and make a guess:

# Average Area?

Eyeball Estimate: Take a 5 second look and make a guess:



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V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

# Average Area?

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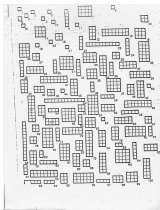
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Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals



**Judgement Sample:** Each person picks 5 representative rectangles, and computes their average area.

# Average Area?

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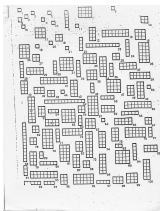
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Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals



**SRS:** Each person uses a table of random numbers to choose 5 random rectangles, and computes their average area.

# Average Area?

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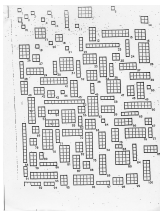
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Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals



**Stratified Random Sample:** Call a rectangle **big** if its area is above 5; **small** otherwise.

# Average Area?

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Class 25

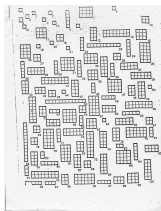
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Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals



**Stratified Random Sample:** Call a rectangle **big** if its area is above 5; **small** otherwise.

Have 70% of people find averages of big rectangles and 30% study small ones.

# Average Area?

Math 1710  
Class 25

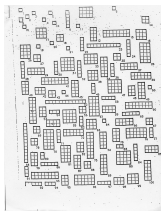
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Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
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Logic of  
Confidence  
Intervals



**Stratified Random Sample:** Call a rectangle **big** if its area is above 5; **small** otherwise.

Have 70% of people find averages of big rectangles and 30% study small ones.

Our overall estimate will be

$$.48\bar{x}_{small} + .52\bar{x}_{large}$$

# Average Area?

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

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Our overall estimate will be

$$.48\bar{x}_{small} + .52\bar{x}_{large}$$

The numbers .48 and .52 come from the fact that there are 48 small and 52 big rectangles.

# Average Area?

**Stratified Random Sample:** Call a rectangle **big** if its area is above 5; **small** otherwise.

Have 70% of people find averages of big rectangles and 30% study small ones.

The fractions 70% and 30% come from the following calculation:

Type	$n_i$	$\sigma_i$	$n_i\sigma_i$
small rectangles	48	1.557	74.74
big rectangles	52	3.847	200.04

$$\frac{200.04}{200.04 + 74.74} = .73 \sim 70\%$$

$$\frac{74.74}{200.04 + 74.74} = .27 \sim 30\%$$

# Average Area?

**Stratified Random Sample:** Call a rectangle **big** if its area is above 5; **small** otherwise.

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# Average Area?

**Stratified Random Sample:** Call a rectangle **big** if its area is above 5; **small** otherwise.

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$$\frac{200.04}{200.04 + 74.74} = .73 \sim 70\%$$

$$\frac{74.74}{200.04 + 74.74} = .27 \sim 30\%$$

These proportions give the stratified random sample with smallest variance for a given sample size.

# Average Area?

Math 1710  
Class 25

V3cu

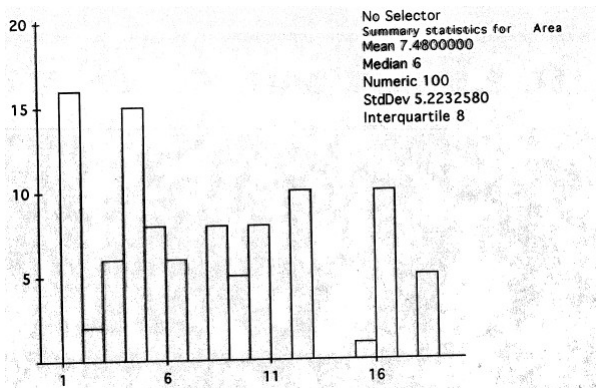
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Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

## Histogram of Actual Areas



# Average Area?

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

## Frequency Breakdown of Actual Areas

Area				
Frequency breakdown of Area				
No Selector				
Group	Count	Cumulative Count	%	Cumulative %
1	16	16	16	16
2	2	18	2	18
3	6	24	6	24
4	15	39	15.0	39
5	8	47	8	47
6	6	53	6	53.0
8	8	61	8	61
9	5	66	5	66
10	8	74	8	74
12	10	84	10	84
15	1	85	1	85
16	10	95	10	95
18	5	100	5	100
total	100			

# Newspaper Poll

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

Poll size  $n = 400$ .  
144 say yes, so

$$\hat{p} = \frac{144}{400} = .36.$$

# Newspaper Poll

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
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Poll size  $n = 400$ .

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What does this say about the true proportion  $p$ ?

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Math 1710  
Class 25

V3cu

Last Time:  
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Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
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Confidence  
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Poll size  $n = 400$ .  
144 say yes, so

$$\hat{p} = \frac{144}{400} = .36.$$

What does this say about the true proportion  $p$ ?  
The sampling distribution of  $\hat{p}$  is  $N(p, SD(\hat{p}))$ .

# Newspaper Poll

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

$$\hat{p} = \frac{144}{400} = .36.$$

What does this say about the true proportion  $p$ ?

The sampling distribution of  $\hat{p}$  is  $N(p, SD(\hat{p}))$ .

Recall  $SD(\hat{p}) = \sqrt{\frac{pq}{n}}$ ,  $SE(\hat{p}) = \sqrt{\frac{\hat{p}\hat{q}}{n}}$

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Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

$$\hat{p} = \frac{144}{400} = .36.$$

What does this say about the true proportion  $p$ ?

The sampling distribution of  $\hat{p}$  is  $N(p, SD(\hat{p}))$ .

$p$	$SD(\hat{p})$
.36	.0240
.35	.0238
.3	.0229
.4	.0245
.45	.0249
.5	.0250
.25	.0217

# Newspaper Poll

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

<b>p</b>	<b>SD(<math>\hat{p}</math>)</b>
.36	.0240
.35	.0238
.3	.0229
.4	.0245
.45	.0249
.5	.0250
.25	.0217

All these  $SD(\hat{p})$  are quite close, so let's approximate them all by  $SE(\hat{p}) = \sqrt{\frac{\hat{p}\hat{q}}{n}} = .024$ .

# Newspaper Poll

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
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<b>p</b>	<b>SD(<math>\hat{p}</math>)</b>
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.25	.0217

All these  $SD(\hat{p})$  are quite close, so let's approximate them all by  $SE(\hat{p}) = \sqrt{\frac{\hat{p}\hat{q}}{n}} = .024$ .

Our sampling distribution of  $\hat{p}$  is  $N(p, .024)$  approximately. For which  $p$  is  $\hat{p} = .36$  reasonably consistent with this?

# CI Idea:

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

Answer will be an interval  $(a, b)$  of possible values of  $p$ .

# CI Idea:

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

Answer will be an interval  $(a, b)$  of possible values of  $p$ .  
Include all values of the parameter  $p$  which are reasonably  
consistent with the observed  $\hat{p}$

# CI Idea:

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

Answer will be an interval  $(a, b)$  of possible values of  $p$ .

Include all values of the parameter  $p$  which are reasonably consistent with the observed  $\hat{p}$

Use the sampling distribution of  $\hat{p}$  ( $N(p, .24)$  in our example) (together with the confidence level) to decide which  $p$  are reasonably consistent.

# CI Idea:

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

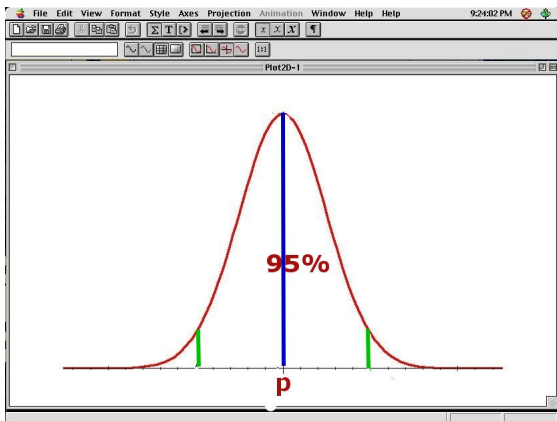
Include all values of the parameter  $p$  which are reasonably consistent with the observed  $\hat{p}$

Use the sampling distribution of  $\hat{p}$  ( $N(p, .24)$  in our example) (together with the confidence level) to decide which  $p$  are reasonably consistent.

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

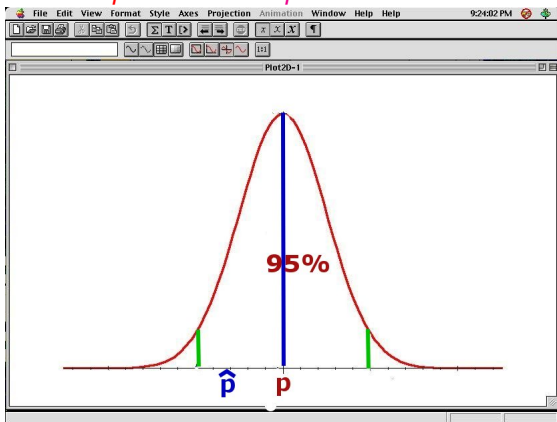
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# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

$\hat{p}$  here means  $p$  is in the CI



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

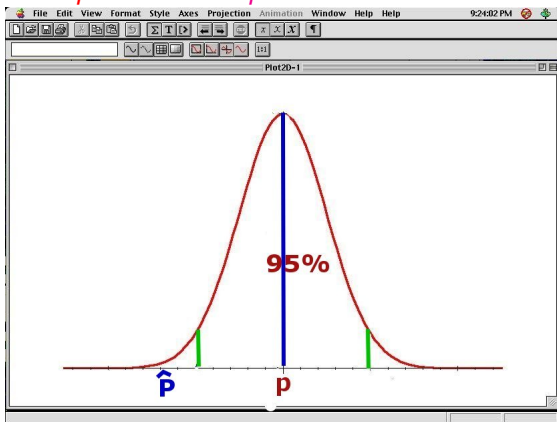
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e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

$\hat{p}$  here means  $p$  is NOT in the CI



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

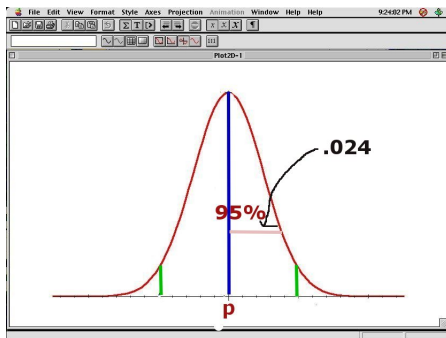
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Logic of  
Confidence  
Intervals

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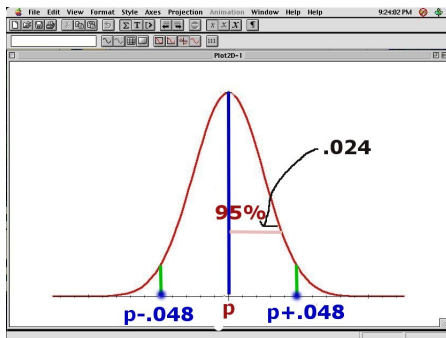
At the level of the 68-95-99.7 rule, middle 95% means within 2 standard deviations.



# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

At the level of the 68-95-99.7 rule, middle 95% means within 2 standard deviations.



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

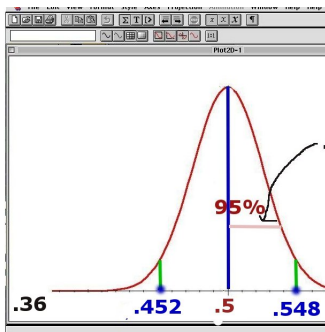
A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

This shows  $p = .5$  should not be in the CI:



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

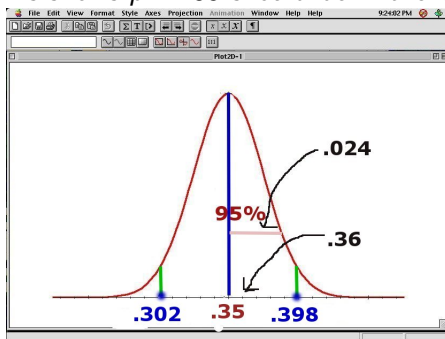
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Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

This shows  $p = .35$  should be in the CI:



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

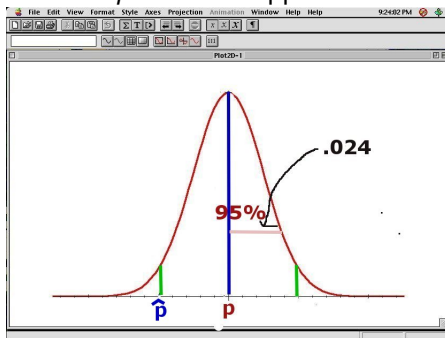
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Confidence  
Intervals

# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

Picture when  $p$  is at the upper limit of the CI:



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

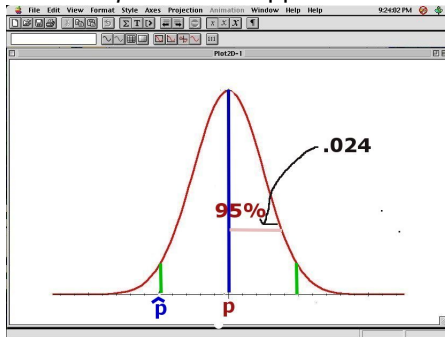
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e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

Picture when  $p$  is at the upper limit of the CI:



So the upper limit is  $\hat{p} + .048 = .408$ .

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

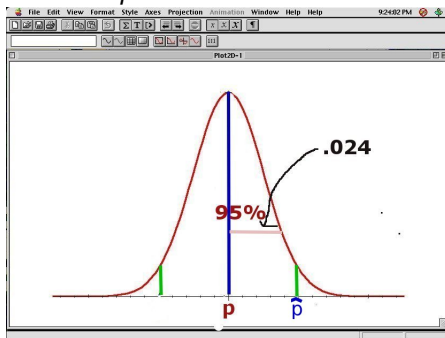
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Problem

Logic of  
Confidence  
Intervals

# CI Idea:

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

Picture when  $p$  is at the lower limit of the CI:



Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

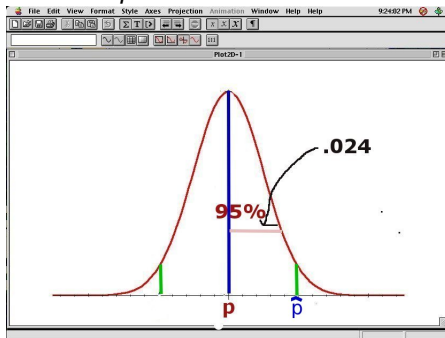
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Intervals

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Picture when  $p$  is at the lower limit of the CI:



So the lower limit is  $\hat{p} - .048 = .312$ .

Math 1710  
Class 25

V3cu

Last Time:  
Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

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Math 1710  
Class 25

V3cu

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Using a  
Random  
Number Table

Area of  
Squares

A Simple  
Confidence  
Interval  
Problem

Logic of  
Confidence  
Intervals

e.g. for a 95% CI, a  $\hat{p}$  centered in the middle 95% zone of the sampling distribution of  $\hat{p}$  centered at  $p$  is reasonably consistent.

A more accurate reading of Table Z tells us  $z = 1.96$  is really the cutoff for the middle 95%.

# CI Idea:

Math 1710  
Class 25

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The value  $z^* = 1.96$  is called a critical value.

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The same argument shows that our CI runs from  $\hat{p} - z^*SE(\hat{p})$  to  $\hat{p} + z^*SE(\hat{p})$

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Here

$$\hat{p} \pm z^*SE(\hat{p}) = .36 \pm (1.96)(.024) = .36 \pm .047 = (.313, .407)$$

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We are 95% confident that the true value of  $p$  is between .313 and .407.