

Two Proportion Confidence Interval

Shape When the large counts rule is met, the sampling distribution of $p^1 - p^2$ is approximately normal

Center The mean of the sampling distribution is $p^1 - p^2$

Spread The standard deviation of the sampling distribution of $p^1 - p^2$ is the square root of the sum of $(p^1)(1-p^1)$ divided by n^1 and $(p^2)(1-p^2)$ divided by n^2 as long as each sample is no more than 10% of its population.

Conditions Random (both samples must be random), 10% (both samples less than 10% of respective population), Large Counts (for both samples individually)

Calculator 2-PropZInterval

Interpretation We are ___% confident that the interval from ___ to ___ captures the true difference of $[p^1]$ and $[p^2]$

Point Estimate $p^1 - p^2$

Formula

Critical Value $\text{invNorm}(\frac{__\%}{2} + 0.5)$

Formula

(Z*)

Standard Deviation Formula the square root of the sum of $(p^1)(1-p^1)$ divided by n^1 and $(p^2)(1-p^2)$ divided by n^2

Confidence Interval Formula Point Estimate +/- Critical Value * Standard Deviation

Two Proportion Significance Test

Null Hypothesis $p^1 - p^2 = \text{Hypothesized Value}$

Alternative Hypothesis $p^1 - p^2 \neq \text{Hypothesized Value}$

Conditions Random (both), 10% (both), Large Counts (both)

Pooled Sample Proportion $\frac{x^1 + x^2}{n^1 + n^2}$ (successes / size)

Statistic $p^1 - p^2$

Parameter Hypothesized Value (often 0)

Standard Deviation The square root of the sum of $(p^c)(1-p^c)$ divided by n^1 and $(p^c)(1-p^c)$ divided by n^2

Test Statistic Formula Statistic - Parameter / Standard Deviation

Two Proportion Significance Test (cont)

Calculator 2PropZTest

Areas of Error Not a random sample = can't generalize results, cause and effect vs correlation

IMPORTANT If experimental units are randomly selected, check the 10%, otherwise technically not necessary

Ideal for Data from Two Independent Random Samples

Conclusions about Populations

Two Mean Confidence Interval

Shape When the population distributions are normal, the sampling distribution of $x^1 - x^2$ is approximately normal. Also normal, if both sample sizes are greater than 30 by CLT

Center $\mu^1 - \mu^2$

Spread If both samples are less than 10% of respective populations, the formula for standard deviation is the square root of the sum of σ^2 / n^1 and σ^2 / n^2

Conditions Random (both samples are independent and random or from two groups in a randomized experiment), 10% (both), and Normal/Large (population distributions are normal or sample size greater than 30)

Calculator 2SampTInt

Interpretation of a Confidence Level If we take many samples of size ___ of ___ and of ___ of ___ and find the ___% confidence interval for each sample, ___% of the confidence intervals will capture the difference in the mean number of ____.

Interpretation of a Confidence Interval We are ___% confident that the interval from ___ to ___ captures the true difference in the ___



Two Mean Confidence Interval (cont)

State We want to estimate $\mu^1 - \mu^2$ at the ___% confidence level where μ^1 is ___ and μ^2 is ___

Point Estimate
Formula $\bar{x}^1 - \bar{x}^2$

Critical Value
Formula (t^*) $\text{invT}(p/2 + 0.5, \text{smaller } n \text{ df})$

Standard
Deviation/Error
Formula The square root of the sum of σ^2 / n^1 and σ^2 / n^2

Confidence Interval
Formula Point Estimate +/- Critical Value * Standard Deviation

Two Mean Significance Test

Null Hypothesis $\mu^1 - \mu^2 = \text{Hypothesized Value}$

Alternative Hypothesis $\mu^1 - \mu^2 \neq \text{Hypothesized Value}$

Conditions Random (both), 10% (both), Normal/Large (both)(no strong skew, outliers, or greater than 30)

Statistic $\bar{x}^1 - \bar{x}^2$

Parameter $\mu^1 - \mu^2$

Standard
Deviation The square root of the sum of s^2 / n^1 and s^2 / n^2

Test Statistic Formula (T) $\text{Statistic} - \text{Parameter} / \text{Standard Deviation}$

Calculator 2SampTTest

Interpretation of p-value Assuming the null hypothesis is true, there is a ___ probability of getting a difference in ___ just by the chance involved in random assignment/variability

Paired Data vs Two Samples

Paired Data	Two Samples
Subjects were paired and the split at random into the two treatment groups or each subject received both treatments in a random order	Experimental groups were formed using randomized design or two independent random samples were taken from the population

