

Section 8.1 Distribution of the Sample Mean

Objectives

- 1. Describe the Distribution of the Sample Mean: Normal Population
- 2. Describe the Distribution of the Sample Mean: Non-normal Population

INTRODUCTION, PAGE 1

 Watch the video for an overview of where we have been and where we are going in the course. In Chapters 1 through 4 we learned how to identify the research objective (Step 1 of the statistical process) as well as collect (Step 2) and describe data (Step 3). In Chapters 5 through 7 we developed the skills that allow us to perform inference (Step 4). Because it is difficult to gain access to populations, the data found in Step 2 is often from a sample. Sample data are used to make inferences about the population. For example, we might compute the mean of a sample and use this information to draw conclusions regarding the population mean. The rest of this course focuses on how sample data are used to draw conclusions about populations.

INTRODUCTION, PAGE 2

 Watch the video for an overview of the material presented in this chapter. A random variable is a numerical measure of the outcome of a probability experiment. Statistics such as the sample mean, \bar{x} , are random variables. Statistics are random variables because the value of a statistic varies from sample to sample. For this reason, statistics have probability distributions associated with them. For example, there is a probability distribution for the sample mean and the sample proportion.

INTRODUCTION, PAGE 3

The sample mean will vary from sample to sample. Our goal in this section is to describe the distribution of the sample mean. Remember, when we describe a distribution, we do so in terms of its shape, center, and spread.

INTRODUCTION, PAGE 4

1) What is the sampling distribution of a statistic?

probability for all possible values of the statistic
computed from a sample of size n

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