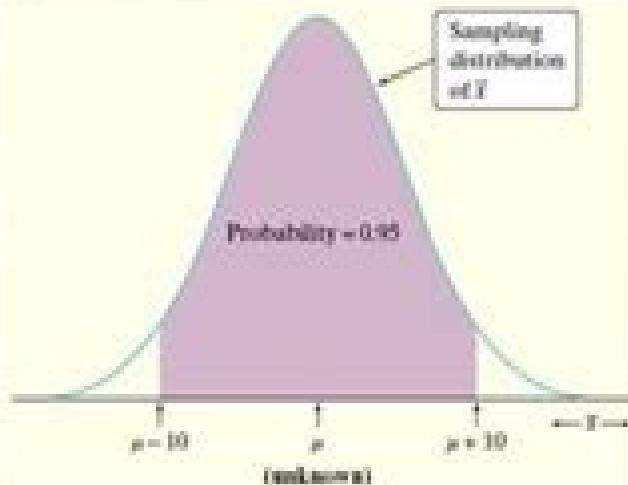


The Idea of a Confidence Interval

To estimate the Mystery Mean μ , we can use $\bar{x} = 240.79$ as a point estimate. We don't expect μ to be exactly equal to \bar{x} so we need to say how accurate we think our estimate is.



- In repeated samples, the values of \bar{x} follow a Normal distribution with mean and standard deviation 5.
- The 68 - 95 - 99.7 Rule tells us that in 95% of all samples of size 16, \bar{x} will be within 10 (two standard deviations) of μ .
- If \bar{x} is within 10 points of μ , then μ is within 10 points of \bar{x} .

Therefore, the interval from $\bar{x} - 10$ to $\bar{x} + 10$ will "capture" μ in about 95% of all samples of size 16.

If we estimate that μ lies somewhere in the interval **230.79** to **250.79**, we'd be calculating an interval using a method that captures the true μ in about 95% of all possible samples of this size.

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