

INTERVALOS DE CONFIANZA

UNA MUESTRA

| | Población | Estadístico | Intervalo |
|------------|---|---|--|
| μ | $X \equiv N(\mu, \sigma^2)$ σ conocida | $\frac{\bar{X} - \mu}{\sigma/\sqrt{n}} \equiv N(0,1)$ | $(\bar{X} - z_{\alpha/2} \frac{\sigma}{\sqrt{n}}, \bar{X} + z_{\alpha/2} \frac{\sigma}{\sqrt{n}})$ |
| μ | $X \equiv N(\mu, \sigma^2)$ σ desconocida | $\frac{\bar{X} - \mu}{S/\sqrt{n}} \equiv t_{n-1}$ | $(\bar{X} - t_{\alpha/2, n-1} \frac{S}{\sqrt{n}}, \bar{X} + t_{\alpha/2, n-1} \frac{S}{\sqrt{n}})$ |
| σ^2 | $X \equiv N(\mu, \sigma^2)$ | $\frac{ns^2}{\sigma^2} \equiv \chi_{n-1}^2$ | $(\frac{ns^2}{\chi_{\alpha/2, n-1}^2}, \frac{ns^2}{\chi_{1-\alpha/2, n-1}^2})$ |
| p | $X \equiv B(n, p)$ | $\frac{p_x - p}{\sqrt{p_x(1-p_x)/n}} \equiv N(0,1)$ | $(p_x - z_{\alpha/2} \sqrt{\frac{p_x(1-p_x)}{n}}, p_x + z_{\alpha/2} \sqrt{\frac{p_x(1-p_x)}{n}})$ |

DOS MUESTRAS

| Parámetro | Población | Estadístico | Intervalo |
|---------------------------------|---|--|--|
| $\mu_1 \neq \mu_2$ | $X \equiv N(\mu_1, \sigma_1^2)$ $Y \equiv N(\mu_2, \sigma_2^2)$ σ_1^2 y σ_2^2 conocidas | $\frac{(\bar{X} \pm \bar{Y}) - (\mu_1 \pm \mu_2)}{\sqrt{\frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{m}}} \equiv N(0,1)$ | $(\bar{X} \pm \bar{Y} - z_{\alpha/2} \sqrt{\frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{m}}, \bar{X} \pm \bar{Y} + z_{\alpha/2} \sqrt{\frac{\sigma_1^2}{n} + \frac{\sigma_2^2}{m}})$ |
| $\mu_1 \neq \mu_2$ | $X \equiv N(\mu_1, \sigma_1^2)$ $Y \equiv N(\mu_2, \sigma_2^2)$ σ_1^2 y σ_2^2 desconocidas pero iguales | $\frac{(\bar{X} \pm \bar{Y}) - (\mu_1 \pm \mu_2)}{\sqrt{\frac{1}{n} + \frac{1}{m}} \sqrt{\frac{ns_1^2 + ms_2^2}{n+m-2}}} \equiv t_{n+m-2}$ | $(\bar{X} \pm \bar{Y} - t_{\alpha/2, n+m-2} \sqrt{\frac{1}{n} + \frac{1}{m}} \sqrt{\frac{ns_1^2 + ms_2^2}{n+m-2}}, \bar{X} \pm \bar{Y} + t_{\alpha/2, n+m-2} \sqrt{\frac{1}{n} + \frac{1}{m}} \sqrt{\frac{ns_1^2 + ms_2^2}{n+m-2}})$ |
| $\mu_1 \neq \mu_2$ | $X \equiv N(\mu_1, \sigma_1^2)$ $Y \equiv N(\mu_2, \sigma_2^2)$ σ_1^2 y σ_2^2 desconocidas y distintas | $\frac{(\bar{X} \pm \bar{Y}) - (\mu_1 \pm \mu_2)}{\sqrt{\frac{s_1^2}{n} + \frac{s_2^2}{m}}} \equiv N(0,1)$ | $(\bar{X} \pm \bar{Y} - z_{\alpha/2} \sqrt{\frac{s_1^2}{n} + \frac{s_2^2}{m}}, \bar{X} \pm \bar{Y} + z_{\alpha/2} \sqrt{\frac{s_1^2}{n} + \frac{s_2^2}{m}})$ |
| $\frac{\sigma_2^2}{\sigma_1^2}$ | $X \equiv N(\mu_1, \sigma_1^2)$ $Y \equiv N(\mu_2, \sigma_2^2)$ | $\frac{S_1^2/\sigma_1^2}{S_2^2/\sigma_2^2} \equiv F_{n-1, m-1}$ | $(\frac{S_2^2}{S_1^2} F_{1-\alpha/2, n-1, m-1}, \frac{S_2^2}{S_1^2} F_{\alpha/2, n-1, m-1})$ |