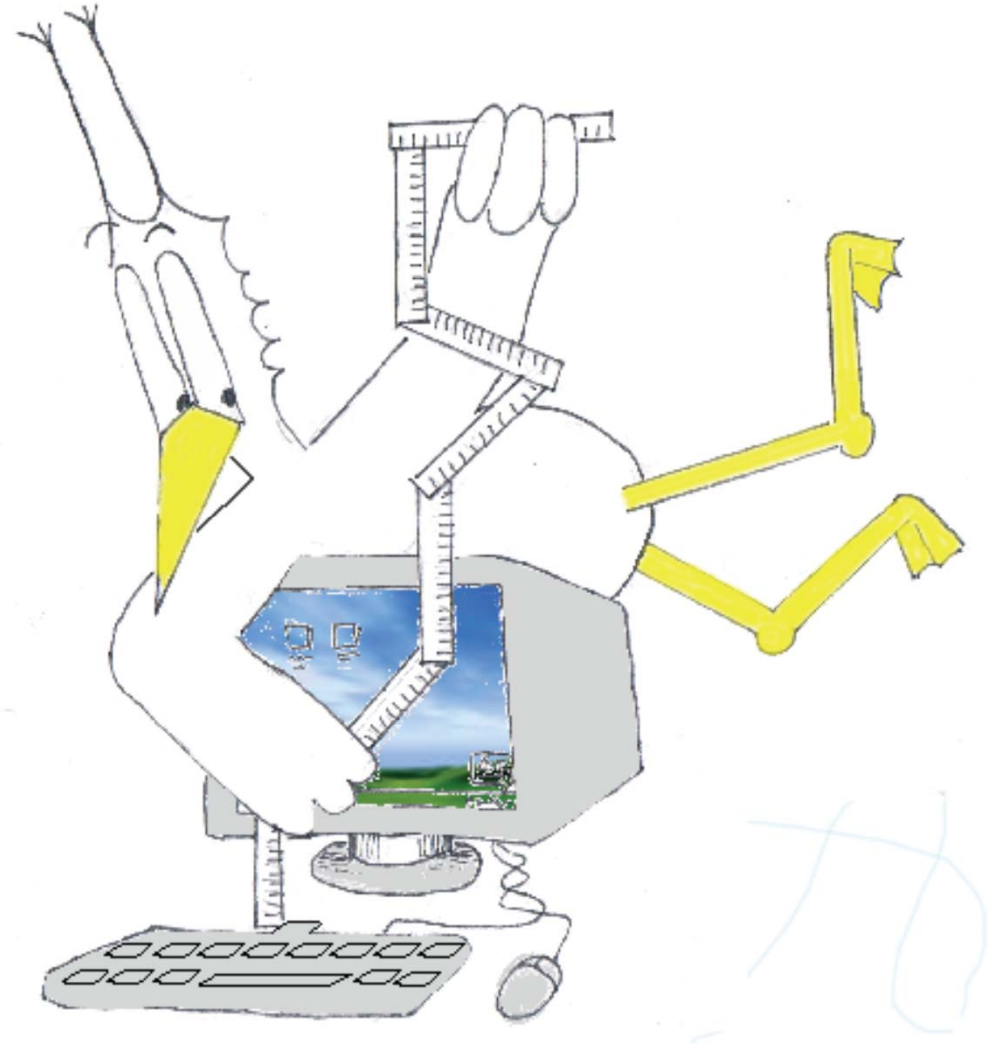


Bonus Confidence Intervals

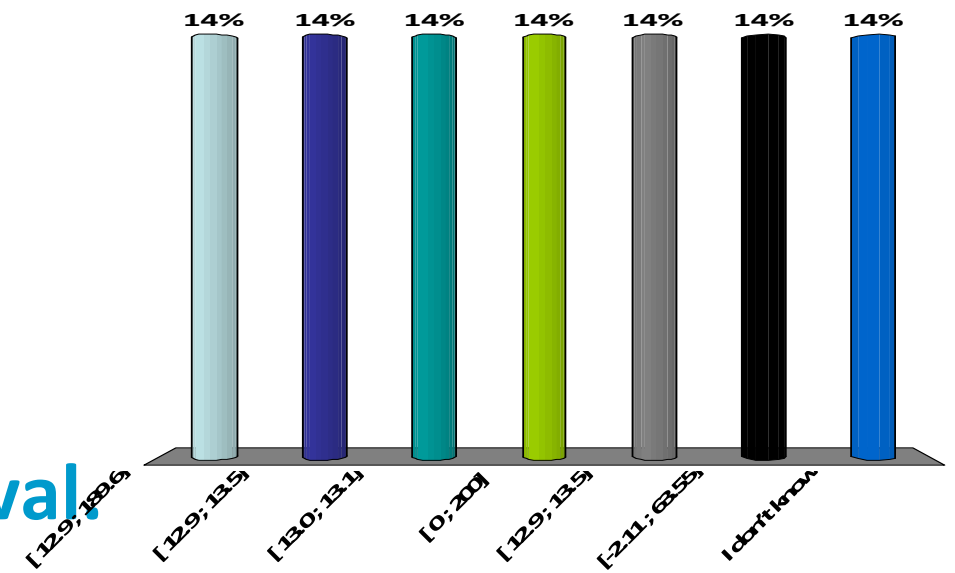
Jean-Yves Le Boudec
May 15, 2015



Here are the results of 10 independent simulation runs (throughput in Mb/s).

13.3
12.9
13.1
13.5
12.8
12.9
13.2
189.6
12.9
13.0

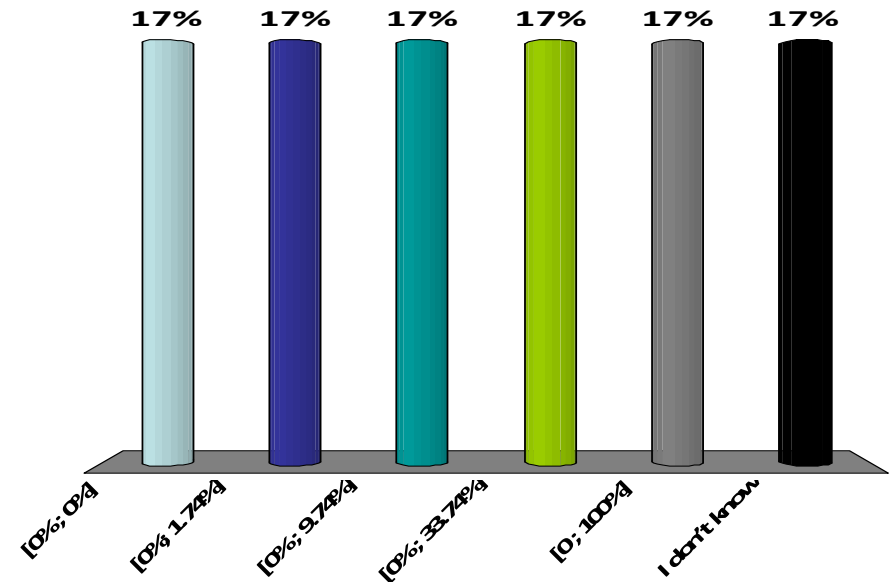
- A. [12.9 ; 189.6]
- B. [12.9 ; 13.5]
- C. [13.0 ; 13.1]
- D. [0 ; 200]
- E. [12.9 ; 63.55]
- F. [-2.11 ; 63.55]
- G. I don't know



Give a 95% confidence interval.

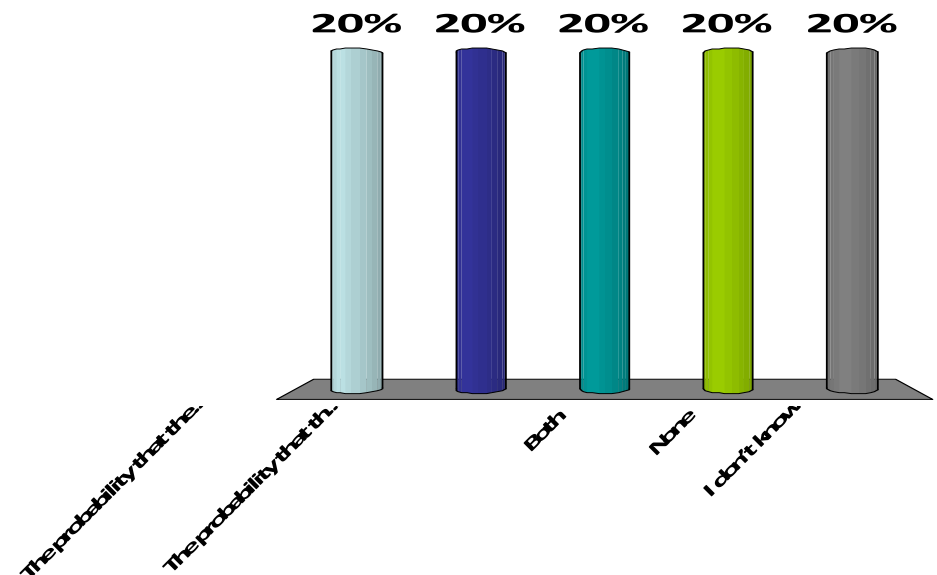
We have tested a system for errors and found 0 error in 36 runs. Give a confidence interval for the probability of failure

- A. [0% ; 0%]
- B. [0% ; 1.74%]
- C. [0% ; 9.74%]
- D. [0% ; 33.74%]
- E. [0 ; 100%]
- F. I don't know



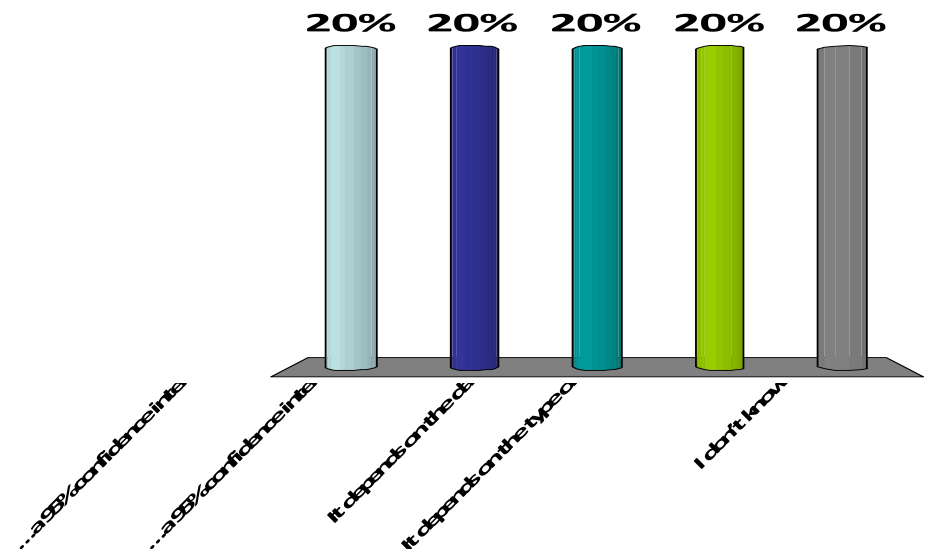
We do $n = 100$ experiments and compute a 95%-confidence interval $[L, U]$ for the median. We find $L = 7.4$ and $U = 8.3$. Which statement is correct.

- A. The probability that the median is in $L ; U$ is at least 95%
- B. The probability that the median is in $[7.4 ; 8.3]$ is at least 95%
- C. Both
- D. None
- E. I don't know



We expect...

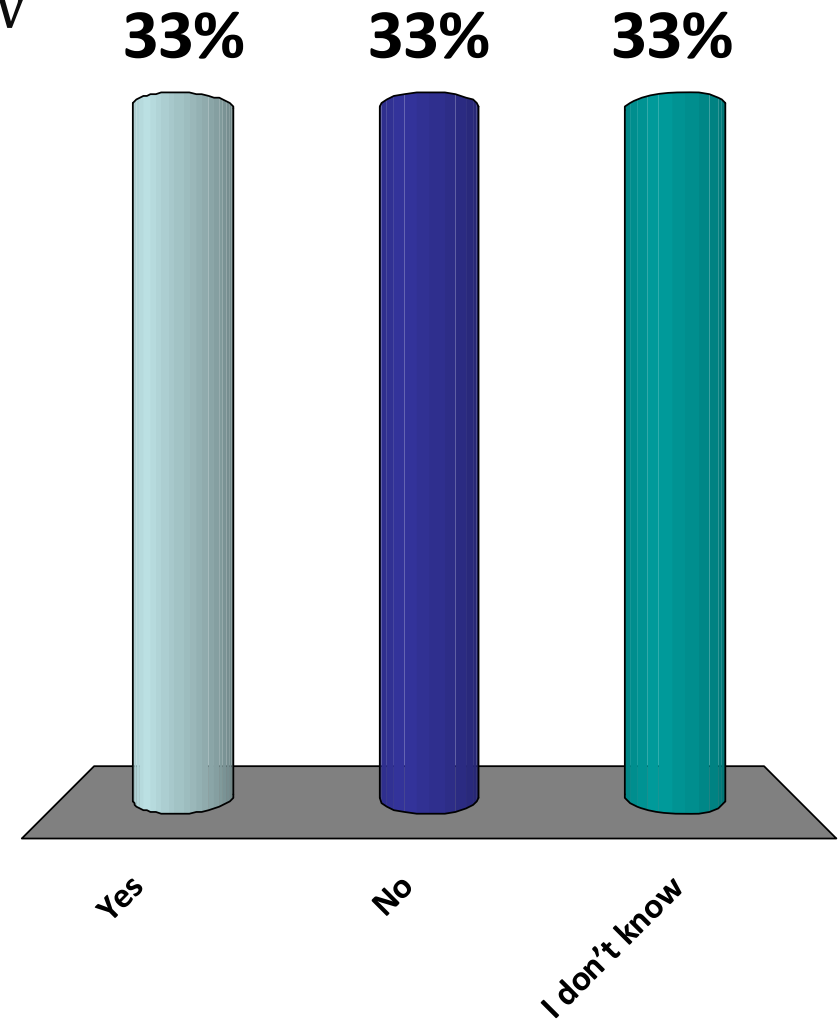
- A. ... a 95% confidence interval to be narrower than a 99% confidence interval
- B. ... a 95% confidence interval to be wider than a 99% confidence interval
- C. It depends on the data
- D. It depends on the type of confidence interval
- E. I don't know



A data set $x_i > 0$ is such that $y_i = 1/x_i$ looks normal. A 95% confidence interval for the mean of y_i is $[L; U]$.

Is it true that a confidence interval for the mean of x_i is $\left[\frac{1}{U}; \frac{1}{L}\right]$?

- A. Yes
- B. No
- C. I don't know



A data set $x_i > 0$ is such that $y_i = 1/x_i$ looks normal. A 95% confidence interval for the median of y_i is $[L; U]$.

Is it true that a confidence interval for the median of x_i is $\left[\frac{1}{U}; \frac{1}{L}\right]$?

- A. Yes
- B. No
- C. I don't know

