

**Confidence interval for mean, proportion and variance**

Population parameter	100(1 - α)% Confidence interval for population parameter
$\mu$	$\bar{x} \pm z_{\alpha/2} \frac{\sigma}{\sqrt{n}}$ ; $\sigma$ known
$\mu$	$\bar{x} \pm t_{\alpha/2} \frac{s}{\sqrt{n}}$ ; $\nu = n - 1$ , $\sigma$ unknown
$p$	$\hat{p} \pm z_{\alpha/2} \sqrt{\frac{\hat{p}(1 - \hat{p})}{n}}$ ; $\hat{p} = \frac{x}{n}$ , and n large
$\sigma^2$	$\frac{(n-1)s^2}{\chi^2_{\alpha/2}} < \sigma^2 < \frac{(n-1)s^2}{\chi^2_{1-\alpha/2}}$ ; $\nu = n - 1$
$\mu_1 - \mu_2$	$\bar{x}_1 - \bar{x}_2 \pm z_{\alpha/2} \sqrt{\sigma_1^2/n_1 + \sigma_2^2/n_2}$ ; $\sigma_1$ & $\sigma_2$ known
$\mu_1 - \mu_2$	$(\bar{x}_1 - \bar{x}_2) \pm t_{\alpha/2} s_p \sqrt{1/n_1 + 1/n_2}$ $\sigma_1 = \sigma_2$ unknown $\nu = n_1 + n_2 - 2$ $s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$ ,
$d = \mu_1 - \mu_2$	$\bar{x}_1 - \bar{x}_2 \pm t_{\alpha/2}^* \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$ $\sigma_1 \neq \sigma_2$ & unknown, $\nu = \frac{(s_1^2/n_1 + s_2^2/n_2)^2}{(s_1^2/n_1)^2/(n_1 - 1) + (s_2^2/n_2)^2/(n_2 - 1)}$
$\mu_d$	$\bar{d} \pm t_{\alpha/2} \frac{s_d}{\sqrt{n}}$ ; $\nu = n - 1$ , paired observations
$p_1 - p_2$	$\hat{p}_1 - \hat{p}_2 \pm z_{\alpha/2} \sqrt{\frac{\hat{p}_1(1 - \hat{p}_1)}{n_1} + \frac{\hat{p}_2(1 - \hat{p}_2)}{n_2}}$
$\sigma_1^2 / \sigma_2^2$	$\frac{s_1^2}{s_2^2 F_{\alpha/2}(\nu_1, \nu_2)} < \frac{\sigma_1^2}{\sigma_2^2} < \frac{s_1^2}{s_2^2 F_{1-\alpha/2}(\nu_1, \nu_2)}$ ; $\nu_1 = n_1 - 1$ , and $\nu_2 = n_2 - 1$