

Section 5.5: Small-sample situation:

Friday, June 12, 2015
9:09 AM

student's t distribution

what if your sample size is small?

- either the availability of data is restricted
(studying large-magnitude earthquakes)

- or practical considerations limit the amount
of data you are willing to take

(cost of radiocarbon dating: \$10,000
per sample)

(length of time per measurement)

when can you use the normal distribution?

$$\bar{X} \quad \left. \vphantom{\bar{X}} \right\} \text{normally distributed if}$$
$$Z = \frac{\bar{X} - \mu}{\sigma/\sqrt{n}}$$

either

① original population you are
sampling from is itself
normally distributed
(then sample size doesn't
matter)

usual
scenario

② original population is not
normal but sample size ≥ 30

conclusion: if n is small ($n < 30$)
and distribution is non-normal
or unknown,

cannot use normal dist!