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Statistics with confidence: confidence intervals and ...

Confidence, in statistics, is another way to describe probability. For example, if you construct a confidence interval with a 95% confidence level, you are confident that 95 out of 100 times the estimate will fall between the upper and lower values specified by the confidence interval.

Confidence Interval | Definition, Formulas, Examples  
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Statistical Guidelines by Douglas G. Altman, David Machin,  
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introduction to confidence intervals has been thoroughly  
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confidence intervals, with illustrative worked examples and extensive guidelines and checklists to help the novice.

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The first edition of Statistics with Confidence (1989) was essentially a collection of expository articles concerned with confidence intervals and statistical guidelines that had been published in the BMJ over the period 1986 to 1988. All were co authored by Martin. The other contributors were Douglas

## STATISTICS WITH CONFIDENCE

For example, confidence intervals with confidence of 80 percent will, in the long run, miss the true population parameter one out of every five times. Any number from zero



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to one could, in theory, be used for a confidence level. In practice 90 percent, 95 percent and 99 percent are all common confidence levels.

## Understanding Confidence Intervals

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For a 95% confidence interval  $\alpha$  is 0.05, for a 99% confidence interval  $\alpha$  is 0.01, and so on. Values of  $t$  can be found from Table 18.2 or in statistical textbooks. For a 95% confidence interval the value of  $t$  will be close to 2 for samples of 20 upwards but noticeably greater than 2 for smaller samples.

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