

# Sampling Distributions

- If we conduct the same experiment several times with the same sample size, the probability distribution of the resulting statistic is called a *sampling distribution*
- *Sampling distribution of the mean*: if  $n$  observations are taken from a normal population with mean  $\mu$  and variance  $\sigma^2$ , then:

$$\mu_x = \frac{\mu + \mu + \mu + \dots + \mu}{n} = \mu$$

$$\sigma_x^2 = \frac{\sigma^2 + \sigma^2 + \sigma^2 + \dots + \sigma^2}{n^2} = \frac{\sigma^2}{n}$$

# Chapter 8 Sampling And Sampling Distributions

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