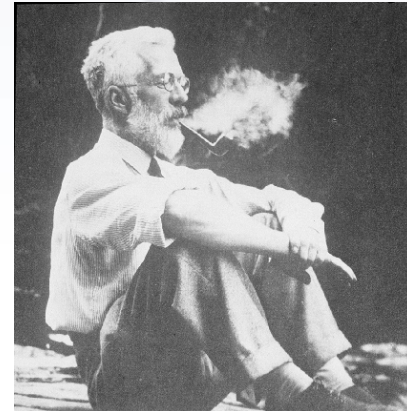
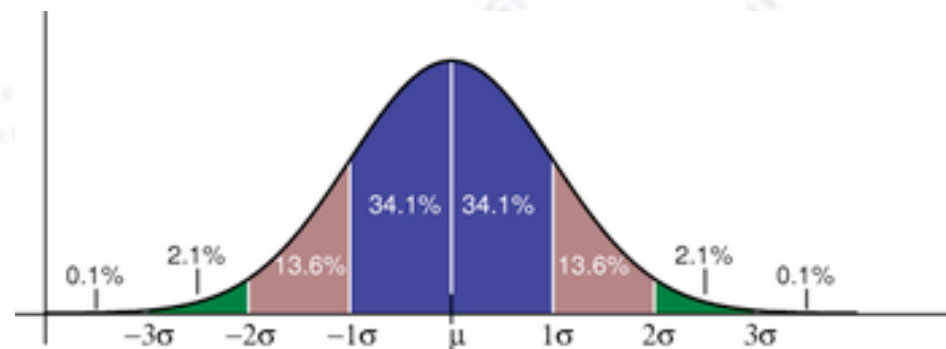


Applied Statistics

Confidence intervals and Limits



Troels C. Petersen (NBI)



"Statistics is merely a quantisation of common sense"

A faded nautical chart background. It features magnetic isogonic lines (lines of equal magnetic variation) labeled with values like 30, 40, 50, 60, 70, 80, 90, 100, 110, 120, 130, 140, 150, 160, 170, 180, 190, 200, 210, 220, 230, 240, 250, 260, 270. A specific magnetic variation is marked as 'VAR 10°15' W' with a small cross symbol. The word 'MAGNETIC' is also visible. In the upper right, there is a label 'THE BISTON AND YACHT CLUB'.

Confidence intervals

Confidence intervals

“Confidence intervals consist of a range of values (interval) that act as good estimates of the unknown population parameter.”

It is thus a way of giving a range where the true parameter value probably is.

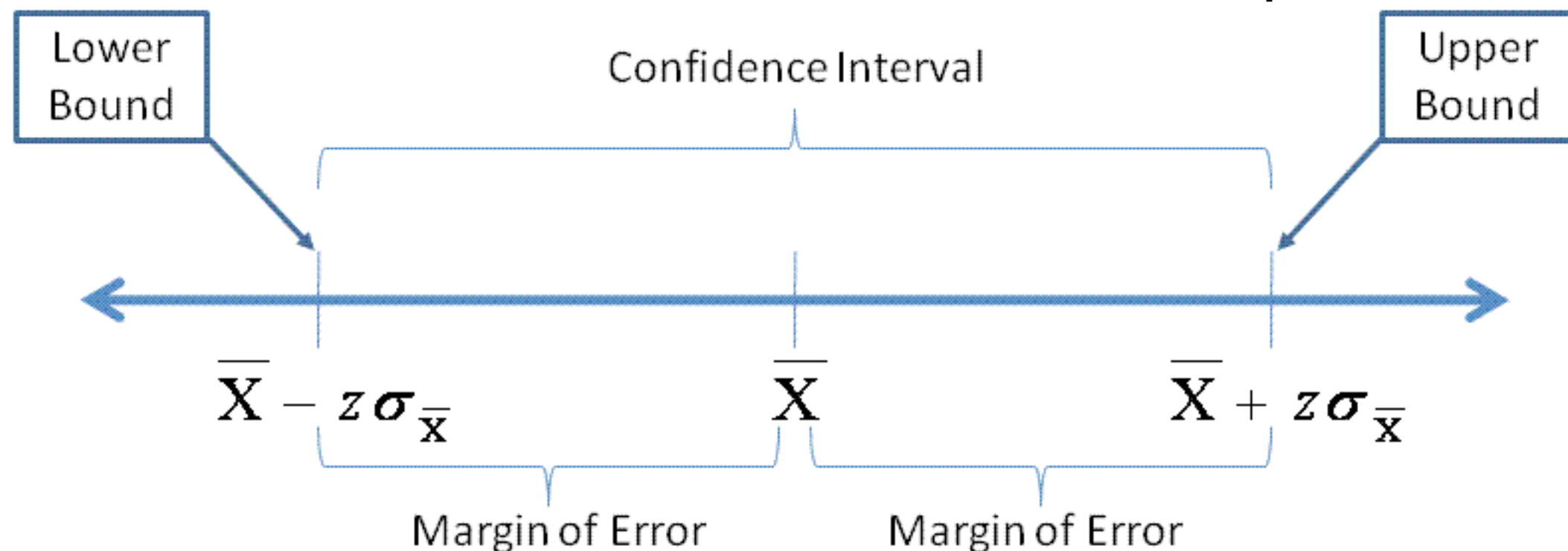
Confidence intervals

“Confidence intervals consist of a range of values (interval) that act as good estimates of the unknown population parameter.”

It is thus a way of giving a range where the true parameter value probably is.

A very simple confidence interval for a Gaussian distribution can be constructed as:
(z denotes the number of sigmas wanted)

$$\bar{x} \pm z \frac{s}{\sqrt{n}}$$



Confidence intervals

Confidence intervals are constructed with a certain **confidence level C**, which is roughly speaking the fraction of times (for many experiments) to have the true parameter fall inside the interval:

$$Prob(x_- \leq x \leq x_+) = \int_{x_-}^{x_+} P(x) dx = C$$

Typically, $C = 95\%$ (thus around 2σ), but 68% , 90% and 99% are also used often.

There is a choice as follows:

1. Require symmetric interval (x_+ and x_- are equidistant from μ).
2. Require the shortest interval ($x_+ - x_-$ is a minimum).
3. Require a central interval (integral from x_- to μ is the same as from μ to x_+).

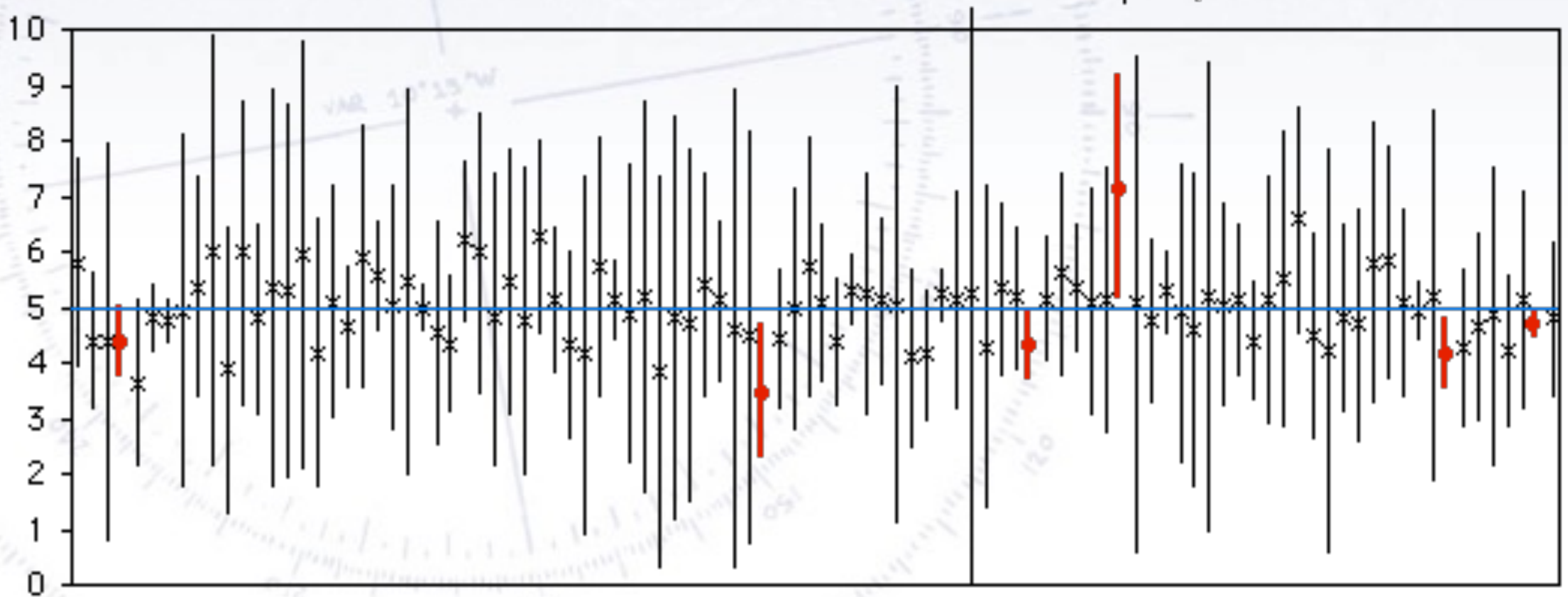
For the Gaussian, the three are equivalent!

Otherwise, 3) is usually used.

Confidence intervals

The confidence interval does not ALWAYS include the true value - only C fraction.

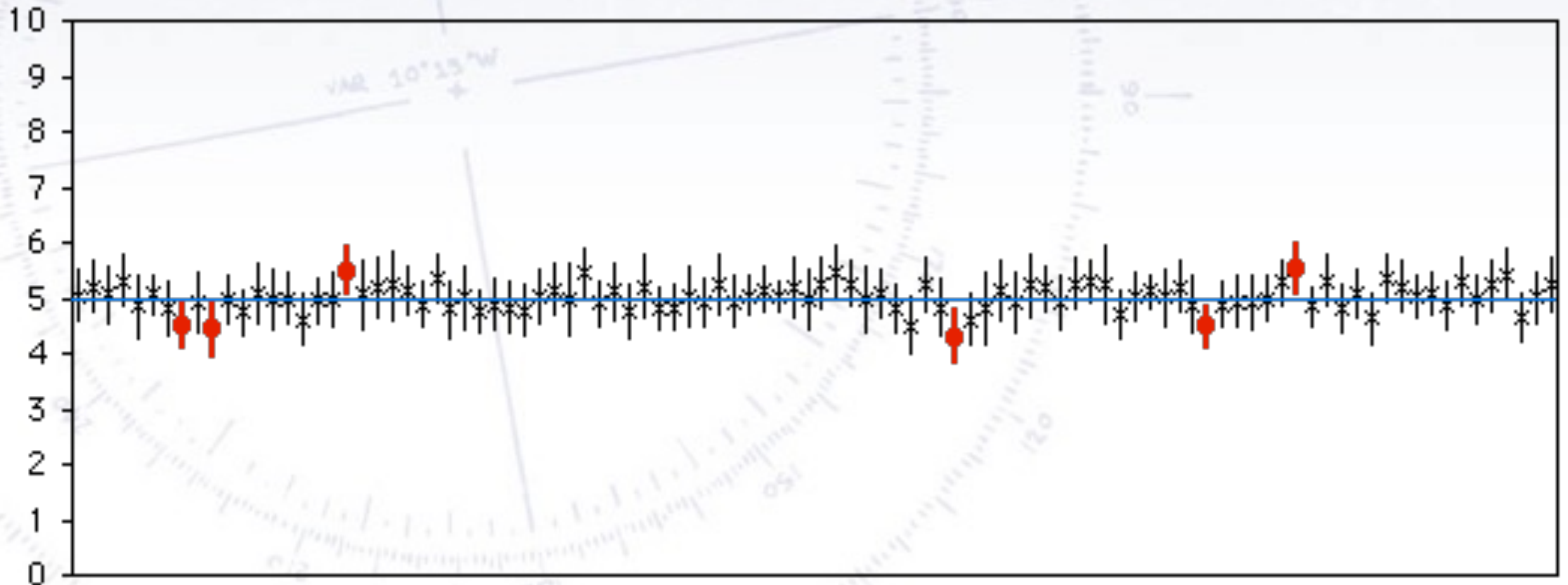
mean and 95% confidence intervals for 100 samples, N=3



Confidence intervals

The confidence interval does not ALWAYS include the true value - only C fraction.

mean and 95% confidence intervals for 100 samples, N=20

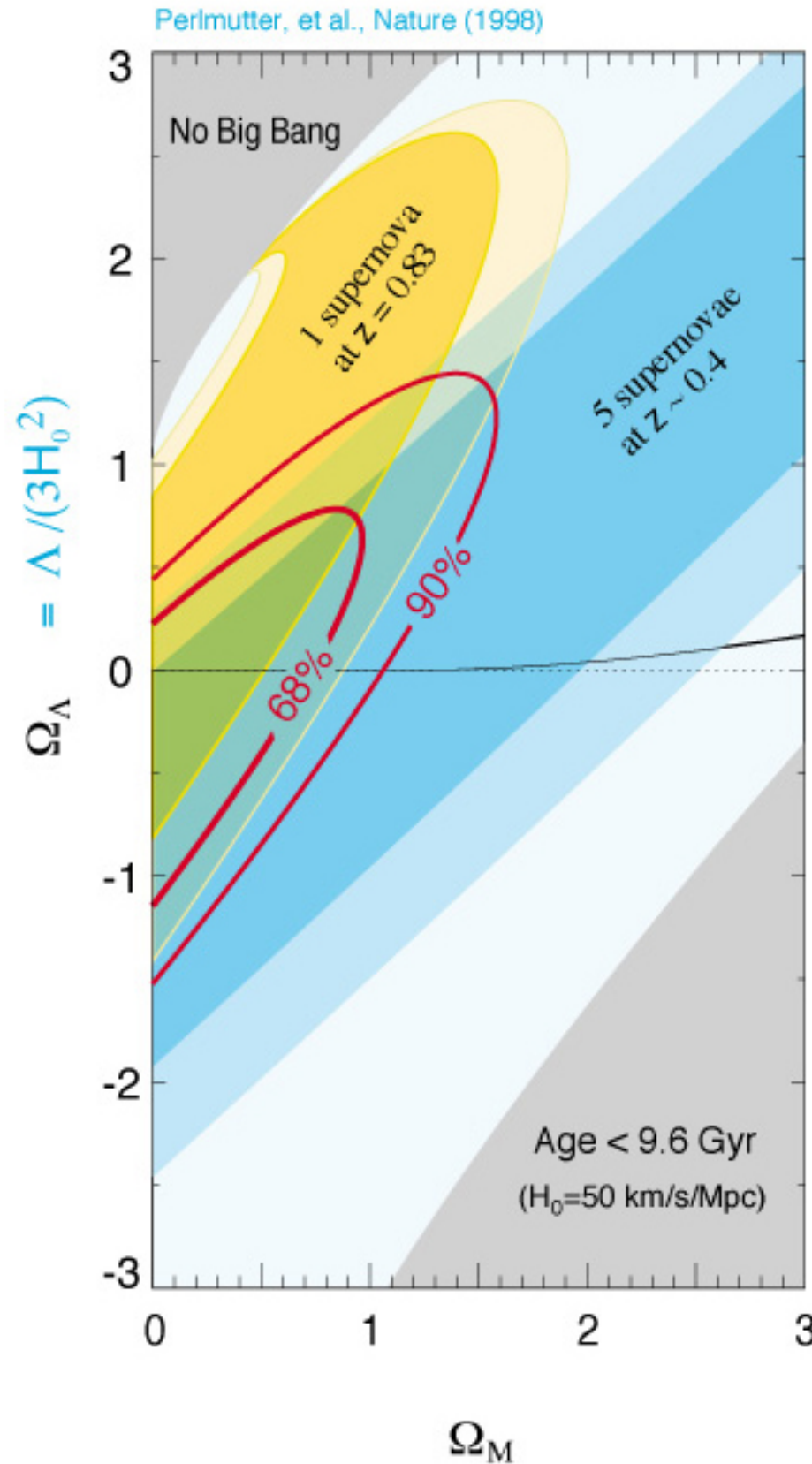


...and higher statistics does not help you!

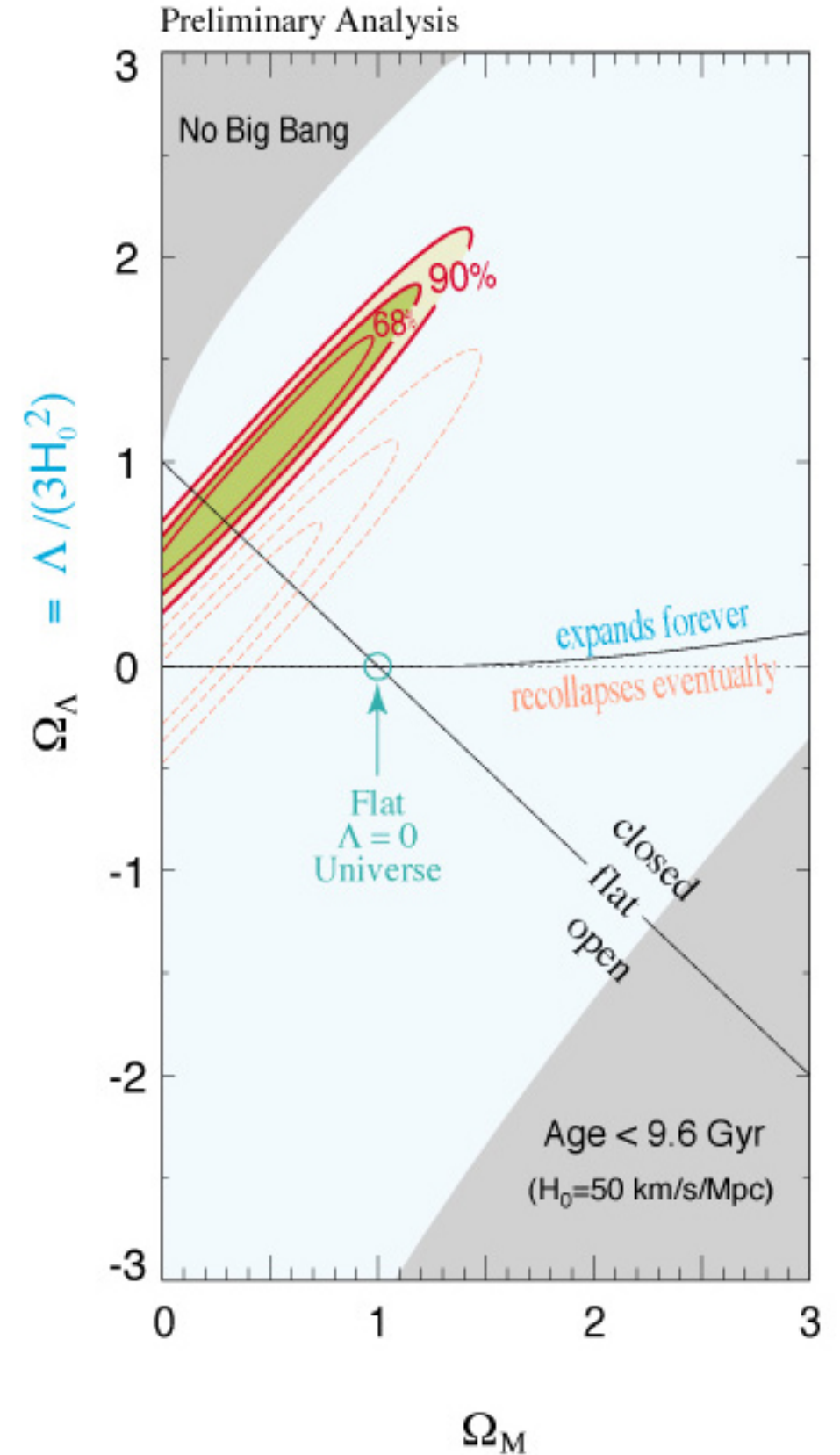
Example

from cosmology

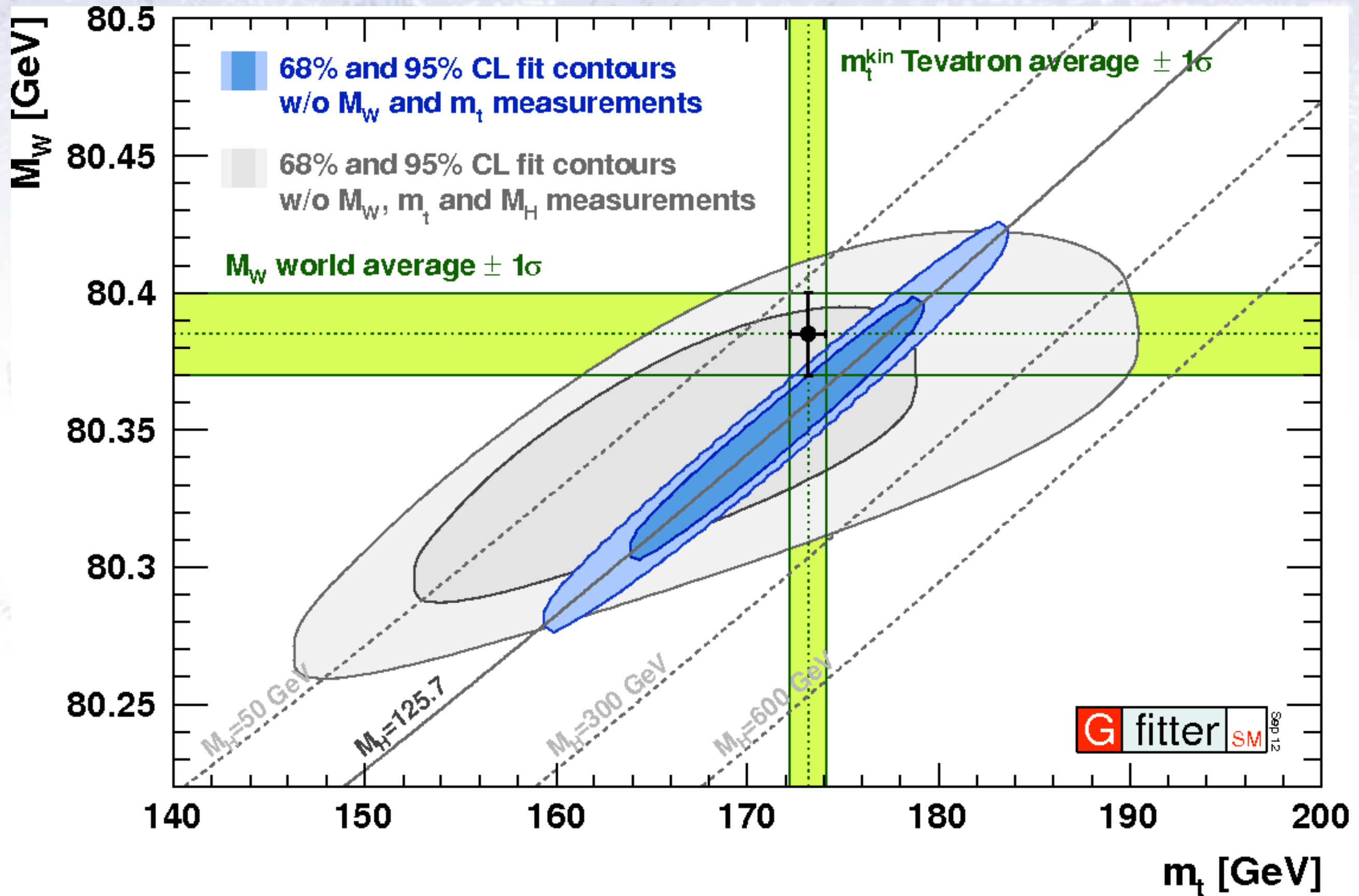
Results: Ω vs Λ
from 6 supernovae



Results: Ω vs Λ
from 40 supernovae



Example from particle physics



A nautical chart showing magnetic isogonic lines. The chart features a grid of latitude and longitude lines. A prominent feature is a magnetic variation symbol consisting of a cross with a star, labeled "VAR 10°15' W". The word "MAGNETIC" is printed near this symbol. The chart also shows various depth contours and other navigational markings. In the upper right corner, there is a label for "THE BISTON RING YACHT CLUB".

Confidence limits

Confidence limits

Imagine that you do an experiment to search for an unknown but predicted phenomenon (aether, planet Vulcan, dark matter, medical effect, etc.), and that find
...nothing!

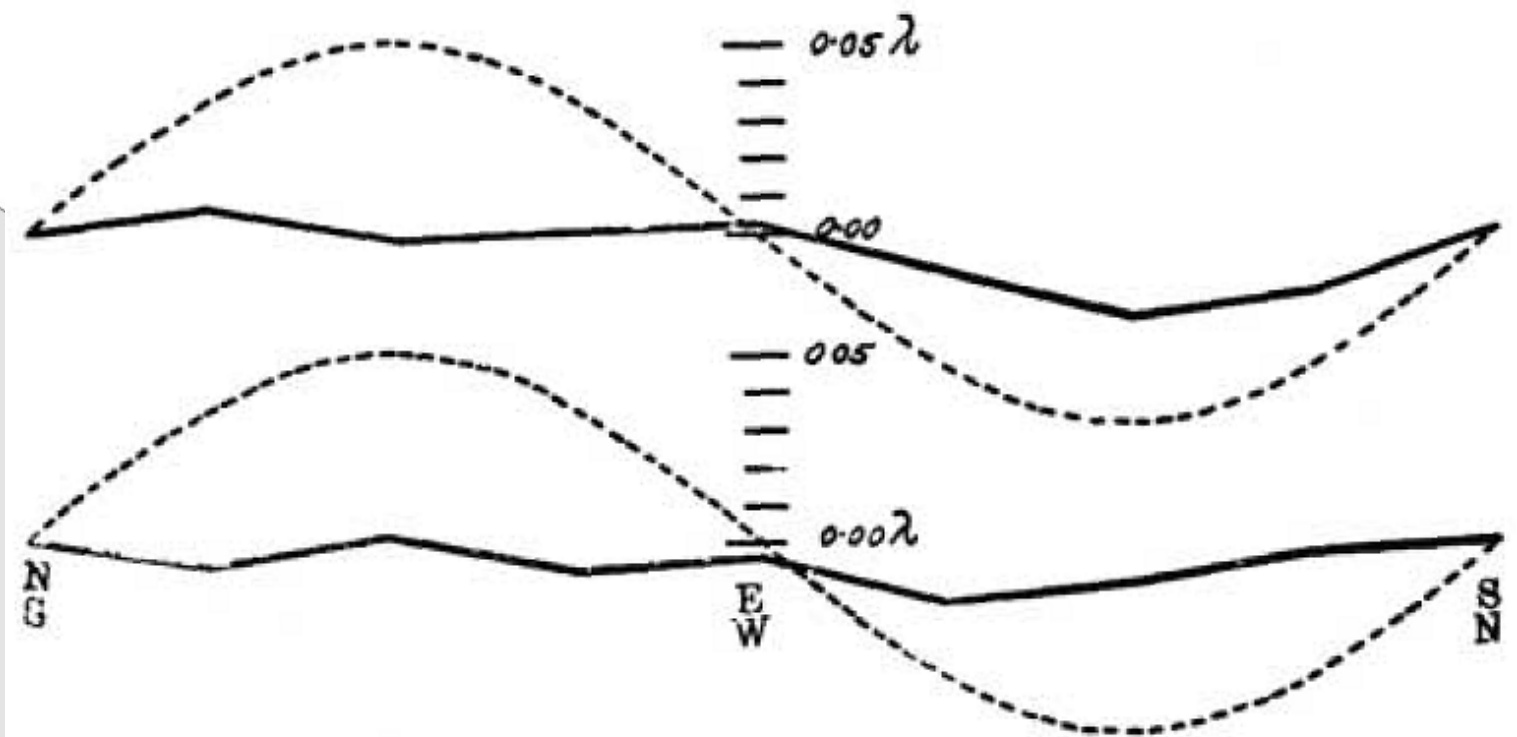
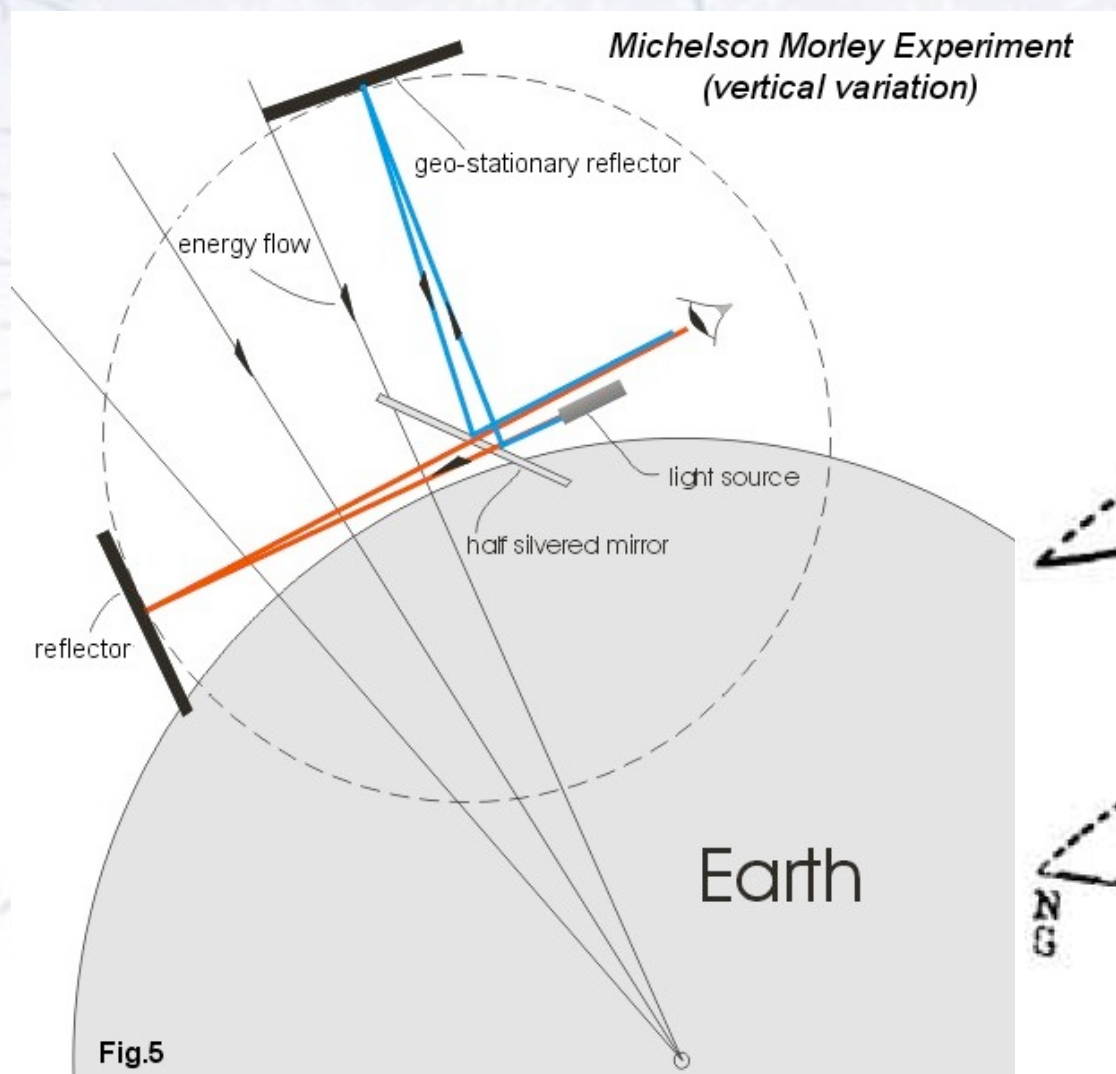
Reporting this result, you wish to state *what you would have discovered, if it had been there*, i.e. something along the lines:

“If the aether had affected the speed of light by $X\%$, we would have seen the effect with 95% confidence”.

This is a **confidence limit** (much like a one-sided confidence interval).

Confidence limits example

In the case of Michelson-Morley, a limit could be set on the “degree of dragging” of the aether (though they didn’t do this, as statistics was still in its infancy!).



Confidence limits - Poisson

Poisson statistics is a neat special case, perhaps best explained by numbers:

Example:

If you in a day observe 0 red cars on Blegdamsvej, you can with 95% confidence say that there are less than 3.00 pr. day, and with 90% confidence say that there are less than 2.30 pr. day.

If you in a day observe 2 red cars, you can say at 95% CL that there are more than 0.355 and less than 6.30 red cars.

n	$1 - \alpha = 90\%$		$1 - \alpha = 95\%$	
	μ_{lo}	μ_{up}	μ_{lo}	μ_{up}
0	—	2.30	—	3.00
1	0.105	3.89	0.051	4.74
2	0.532	5.32	0.355	6.30
3	1.10	6.68	0.818	7.75
4	1.74	7.99	1.37	9.15
5	2.43	9.27	1.97	10.51
6	3.15	10.53	2.61	11.84
7	3.89	11.77	3.29	13.15
8	4.66	12.99	3.98	14.43
9	5.43	14.21	4.70	15.71
10	6.22	15.41	5.43	16.96