

# Confidence Intervals & Margin of Error Cheat Sheet

Type	Condition	Confidence Interval	Margin of Error	Notes
Population Mean	$\sigma$ is known $n$ is large ( $n > 30$ )	$\bar{X} \pm z \sqrt{\frac{\sigma^2}{n}}$	$z \sqrt{\frac{\sigma^2}{n}}$	$z$ is the critical value associated with the standard normal distribution.
	$\sigma$ is known $n$ is small ( $n \leq 30$ )	$\bar{X} \pm t_{n-1} \sqrt{\frac{\sigma^2}{n}}$	$t_{n-1} \sqrt{\frac{\sigma^2}{n}}$	$t_{n-1}$ is the critical value associated with the $t$ distribution having $n-1$ d.o.f.
	$\sigma$ is known $n$ is small ( $n \leq 30$ ) $X \sim N(\mu, \sigma^2)$	$\bar{X} \pm z \sqrt{\frac{\sigma^2}{n}}$	$z \sqrt{\frac{\sigma^2}{n}}$	$z$ is the critical value associated with the standard normal distribution.
	$\sigma$ is unknown $n$ is large ( $n > 30$ )	$\bar{X} \pm z \sqrt{\frac{s^2}{n}}$	$z \sqrt{\frac{s^2}{n}}$	$z$ is the critical value associated with the standard normal distribution.
	$\sigma$ is unknown $n$ is small ( $n \leq 30$ )	$\bar{X} \pm t_{n-1} \sqrt{\frac{s^2}{n}}$	$t_{n-1} \sqrt{\frac{s^2}{n}}$	$t_{n-1}$ is the critical value associated with the $t$ distribution having $n-1$ d.o.f.
Population Proportion		$p \pm z \sqrt{\frac{p(1-p)}{n}}$	$z \sqrt{\frac{p(1-p)}{n}}$	$z$ is the critical value associated with the standard normal distribution.
Difference between Population Proportions		$p_1 - p_2 \pm z \sqrt{\frac{p_1(1-p_1)}{n_1} + \frac{p_2(1-p_2)}{n_2}}$	$z \sqrt{\frac{p_1(1-p_1)}{n_1} + \frac{p_2(1-p_2)}{n_2}}$	$z$ is the critical value associated with the standard normal distribution.
Difference between Population Means	$\sigma_1, \sigma_2$ are known	$\bar{X}_1 - \bar{X}_2 \pm z \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}$	$z \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}$	$z$ is the critical value associated with the standard normal distribution.
	$\sigma_1, \sigma_2$ are unknown $\sigma_1, \sigma_2$ are unequal $n_1, n_2$ are large	$\bar{X}_1 - \bar{X}_2 \pm z \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$	$z \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$	$z$ is the critical value associated with the standard normal distribution.
	$\sigma_1, \sigma_2$ are unknown $\sigma_1, \sigma_2$ are equal	$\bar{X}_1 - \bar{X}_2 \pm t_{n_1+n_2-2} \sqrt{s_p^2 \left( \frac{1}{n_1} + \frac{1}{n_2} \right)}$	$t_{n_1+n_2-2} \sqrt{s_p^2 \left( \frac{1}{n_1} + \frac{1}{n_2} \right)}$	$t_{n_1+n_2-2}$ is the critical value associated with the $t$ distribution having $n_1+n_2-2$ d.o.f.