

Practical for Session 3
Sampling & Confidence Intervals

1 Generating Random Samples

In this part of the practical, you are going to repeatedly generate random samples of varying size from a population with known mean and standard deviation. You can then see for yourselves how changing the sample size affects the variability of the sample mean.

1. Ensure there is no data in stata's memory by entering the command `clear`
2. Set the sample size to 5 with the command `set obs 5`
3. Generate a variable `x` with a mean of 0 and a standard deviation of 1, using the command `generate x = invnorm(uniform())`
4. Obtain the mean of `x` in this sample from the command `summarize x`
5. Record the mean for this sample in Table 1.1 at the end of the handout.
6. Repeat steps 1-5 10 times until the first column of Table 1.1 is complete.
7. Now repeat the procedure a further ten times, but using `set obs 25` in step 2, to complete column 2 of Table 1.1
8. Complete column 3 of Table 1.1 using the command `set obs 100` in step 2.
9. Now calculate the mean and standard deviation of the values in each column. The easiest way to do this is to use the commands

```
clear
edit
```

to get a spreadsheet view of an empty stata dataset, and type the values in as three columns. Stata will call the three variables `var1`, `var2` and `var3`. You can rename them by double clicking on the name, and typing a new name in the dialog box that appears. When you have entered the data, click on the cross in the right hand top corner to close the spreadsheet view (stata will not accept any commands when the spreadsheet is open).

Now you can use the command

```
summarize var1 var2 var3
```

to get the mean and standard deviation of these variables.

2 Means

If the standard deviation of the original distribution is σ , then the standard error of the sample means is σ / \sqrt{n} , where n is the sample size.

- 2.1 If the standard deviation of measured heights is 9.31 cms, what will be the standard error of the mean in:

- i a sample of size 49 ?
- ii a sample of size 100 ?

2.2 Imagine we only had data on a sample of size 100, where the sample mean was 166.2cm and the sample standard deviation was 10.1cm.

- i Calculate the standard error for this sample mean (using the sample standard deviation as an estimate of the population standard deviation).
.....
- ii Calculate the interval ranging 1.96 standard errors either side of the sample mean.
.....

2.3 Imagine we only had data on a sample size of 36 where the sample mean height was 163.5 cm and the standard deviation was 10.5cm.

- i Within what interval would you expect about 95% of heights from this population to lie (the reference range)?
.....
- ii Calculate the 95% confidence interval for the sample mean.
.....

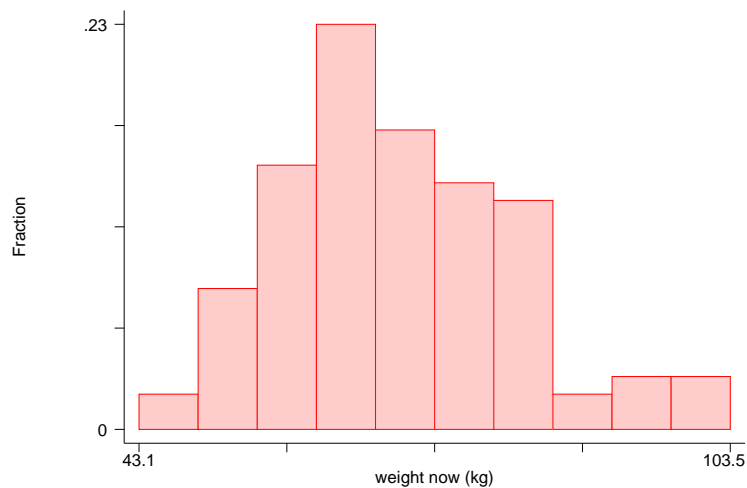


Figure 1.1: Weights in a random sample of 100 women

- 2.4 Figure 1.1 is a histogram of measured weight in a sample of 100 individuals.
- i Would it be better to use the mean and standard deviation or the median and interquartile range to summarize this data ?

.....

- ii If the mean of the data is 69.69kg with a standard deviation of 12.76kg, calculate a 95% confidence interval for the mean.

.....

- iii Why is it not sensible to calculate a 95% reference range for this data ?

.....

3 Proportions

Again using our height and weight dataset of 412 individuals, 234 (56.8%) are women and 178 (43.2%) are men.

If we take a number of smaller samples from this population, the proportion of women will vary, although they will tend to be scattered around 57%. Figure 1.2 represents 50 samples, each of size 40.

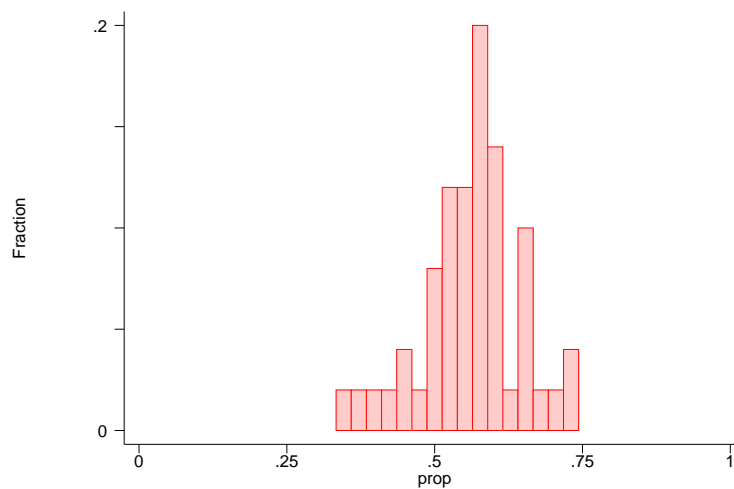


Figure 1.2: Proportion of Women in 50 samples of size 40

3.1 What would you expect to happen if the sample sizes were bigger, say $n=100$?

.....
.....
.....

3.2 In a sample of 40 individuals from a larger population, 25 are women. Calculate a 95% confidence interval for the proportion of women in the population.

.....
.....

Note: When sample sizes are small the use of standard errors and the normal distribution does not work well for proportions. This is only really a problem if p (or $(1-p)$) is less than $5/n$ (i.e. there are less than 5 subjects in one of the groups).

3.3 From a random sample of 80 women who attend a general practice, 18 report a previous history of asthma.

i Estimate the proportion of women in this population with a previous history of asthma, along with a 95% confidence interval for this proportion.

.....

ii Is the use of the normal distribution valid in this instance ?

.....

.....

3.4 In a random sample of 150 Manchester adults it was found that 58 received or needed to receive treatment for defective vision. Estimate the proportion of adults in Manchester who receive or need to receive treatment for defective vision, a 95% confidence interval for this proportion.

i Proportion

.....

ii 95% Confidence interval

.....

4 Confidence Intervals in Stata

Load the blood pressure data in its wide form into stata with the command

```
sysuse bpwide
```

This is fictional data concerning blood pressure before and after a particular intervention.

4.1 Use the command

```
histogram bp_before
```

to see if this variable is normally distributed. What do you think ?

.....

4.2 Create a new variable to measure the change in blood pressure and find its mean value with the commands

```
generate bp_diff = bp_after - bp_before
summarize bp_diff
```

What is the mean change in blood pressure ?

4.3 Create a confidence interval for the change in blood pressure with the command

```
ci bp_diff
```

Does the intervention reduce blood pressure in general ?

.....

4.4 Look at the histogram of changes in blood pressure using the command

```
histogram bp_diff
```

Does this confirm your answer to the previous question ?

.....

4.5 Create a new variable to measure whether blood pressure went up or down in a given subject using the command

```
generate down = bp_after < bp_before
```

Use the `tabulate` command to see how many subjects, and what proportion, showed a decrease in blood pressure.

.....

4.6 Create a confidence interval for the proportion of subjects showing a decrease in blood pressure with the command

`ci down, binomial`

Does this confirm the effect of the intervention on blood pressure ?

.....

Repeat	Sample Size 5	Sample Size 25	Sample Size 100
1			
2			
3			
4			
5			
6			
7			
8			
9			
10			
Mean			
Standard Deviation			

Table 1.1: Means of random samples of different sizes