Subject: Re: How to find the confidence interval of a variable data at 95% or 66%?
Posted by Craig Markwardt on Tue, 19 Aug 2014 13:06:25 GMT
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On Tuesday, August 19, 2014 12:28:31 AM UTC-5, Madhavan Bomidi wrote:

>
> Thanks for the info about z calculation in Fisher Z transformation. How can we know whether a data array is of Fisher-z distribution? Supposing we don't know what the distribution of a data array, say random number array or some unknown variable data, how can we ascertain which distribution the data array represent from the known statistical parameters?

You need prior knowledge. If the data samples are drawn from a normal distribution then the following formulation may help.

http://en.wikipedia.org/wiki/Variance#Distribution_of_the_sa mple_variance

If the data samples are drawn from another distribution such as Poisson, then a different formulation would apply.

If you don't know, then you really need many sample vectors and then you can estimate the behavior of the system empirically.

CM