Sampling Distribution

A sampling distribution is a probability distribution of a statistic obtained from a larger number of samples drawn from a specific population. The sampling distribution of a given population is the distribution of frequencies of a range of different outcomes that could possibly occur for a statistic of a population.

Population

- The set of individuals/entities about which information is collected for the purpose of investigation.
- Populations can include human beings, animals, objects, observations, procedures and many other things.

Sample

• A sample is a part of the population selected for our investigation. For our purpose, this part should be a good representative of the population.

Figure 1

Below figure represents the sample of a population



Types of sampling distribution

Sampling Distribution of Mean

It is the probabilistic spread of all the means of samples of fixed size that users choose randomly from a particular population. When they plot individual means on the graph, it indicates normal distribution. However, the centre of the graph is the mean of the finite-sample distribution, which is also the mean of that population.

Sampling Distribution of Proportion

This type of finite-sample distribution identifies the proportions of the population. The users select samples and calculate the sample proportion. They, then, plot the resulting figures on the graph. The mean of the sample proportions gathered from each sample group signifies the mean proportion of the population as a whole.

T-Distribution

People use this type of distribution when they are not well aware of the chosen population or when the sample size is very small. This symmetrical form of distribution fulfills the condition of standard normal variation. As the sample size increases, even T distribution tends to become very close to normal distribution.

Figure 2

We can use various graphical representations to demonstrate data in an easy and

understandable way



Table 1

Below table shows the types of sampling distribution

SAMPLING DISTRIBUTION		
SL NO	Types	Features
1	Mean	Randomly selected
2	Proportion	Select and calculate sample
		proportion
3	T-Distribution	Probability distribution

Central limit theorem

The central limit theorem helps in constructing a sampling distribution. The theorem says a normal distribution depends on the sample size. As the number of sample groups increases, the number of variables or standard error decreases.

Reference

1. Adam Barone (2022). *Sampling distribution*. *Retrieved from* <u>https://www.investopedia.com/terms/s/sampling-distribution.asp</u>