

Confidence Band question

Source: <http://sci.tech-archive.net/Archive/sci.stat.math/2005-08/msg00306.html>

- *From:* "Seeker" <zhongming@xxxxxxxxxx>
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I have a entry-level question about confidence band of standard normal distribution.

According to the following webpage, for a standard normal distribution, "...The critical values at the 5% significance level are -0.087 and 0.087..."

<http://www.itl.nist.gov/div898/handbook/eda/section4/eda4283.htm>

While on another webpage of the same site:

<http://www.itl.nist.gov/div898/handbook/eda/section3/autocopl.htm>

there is a formula to calculate the confidence band.

$$\pm z(1-\alpha/2)/\sqrt{N}$$

Say, $\alpha=0.05 \rightarrow z(1-\alpha/2)=1.96$

given the sample size $N=195$ (quoted from the first webpage)

I should have a confidence band $(-0.14, 0.14)$.

What did I do wrong? Where is the band $(-0.087, 0.087)$ from?

Thanks for your help!

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- *Follow-Ups:*

- ◆ ***Re: Confidence Band question***

- ◆ *From:* Jack Tomskey

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