

Re: Normal distribution of ratio of means

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- *From:* Jack Tomsy <jtomsky@xxxxxxxxxxxxxx>
 - *Date:* Tue, 01 Nov 2005 19:35:38 EST
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> Hello all:
>
> Assuming we have (the estimates of) two means, each
> calculated from the
> same sample. Is the ratio of these two means normally
> distributed (so
> that one can determine the 99%–confidence intervall
> in the following
> way: ratio +/- (2.58 multiplied by the standard error
> of the ratio))?
>
> Thanks,
>
> Fritz

There's an exact result for the confidence interval of the ratio of two means from a bivariate normal, even in the presence of correlation. It's called Fieller's Theorem.

Jack

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- *Follow-Ups:*
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