

TABLE 7.8 Effect of sample size on the width of 95% confidence intervals for \hat{y}_0 in the simulated data of table 5.1

<i>Sample size</i>	\hat{y}_0	<i>Population standard deviation of \hat{y}_0</i>	<i>Lower bound of confidence interval for $E(y_0)$</i>	<i>Upper bound of confidence interval for $E(y_0)$</i>	<i>Width of confidence interval for $E(y_0)$</i>
20	35,023	5,590.2	23,278	46,768	23,490
100	35,023	2,500.0	30,060	39,985	9,925.0
1,000	35,023	790.57	33,473	36,572	3,099.0
10,000	35,023	250.00	34,533	35,513	980.00
100,000	35,023	79.057	34,868	35,178	309.90

NOTE: The prediction of \hat{y}_0 is at the sample average value for x_0 , 13, for all samples.