Intervalos de confianza al $100(1-\alpha)\,\%$

Distribución	Parámetro	Casos	Intervalo
$N(\mu,\sigma^2)$	μ	σ conocida	$\bar{X} \pm z_{1-\alpha/2}\dfrac{\sigma}{\sqrt{n}}$
		σ desconocida	$n<30, \quad \bar{X} \pm t_{1-\alpha/2,n-1}\dfrac{S}{\sqrt{n}}; \quad n\geq 30, \quad \bar{X} \pm z_{1-\alpha/2}\dfrac{S}{\sqrt{n}}$
General	μ	σ conocida	$\bar{X} \pm z_{1-\alpha/2}\dfrac{\sigma}{\sqrt{n}}$
$(n\geq 30)$		σ desconocida	$\bar{X} \pm z_{1-\alpha/2}\dfrac{S}{\sqrt{n}}$
Bernoulli(p)	p	$n\geq 30$, np, $nq\geq 5$	$\hat{p} \pm z_{1-\alpha/2}\sqrt{\dfrac{\hat{p}\hat{q}}{n}}, \quad \hat{p}=\bar{X}, \quad \hat{q}=1-\bar{X}$
$N(\mu,\sigma^2)$	σ^2	μ conocida	$\left[\dfrac{nS_\mu^2}{\chi^2_{1-\alpha/2,n}}, \dfrac{nS_\mu^2}{\chi^2_{\alpha/2,n}}\right], \quad S_\mu^2=\frac{1}{n}\sum_{i=1}^{n}(X_i-\mu)^2$
		μ desconocida	$\left[\dfrac{(n-1)S^2}{\chi^2_{1-\alpha/2,n-1}}, \dfrac{(n-1)S^2}{\chi^2_{\alpha/2,n-1}}\right], \quad S^2=\frac{1}{n}\sum_{i=1}^{n}(X_i-\bar{X})^2$
Poisson(λ)	λ	$n\geq 30$	$\bar{X} \pm z_{1-\alpha/2}\sqrt{\dfrac{\bar{X}}{n}}$
$N(\mu_1,\sigma_1^2)$		σ_1, σ_2 conocidas	$\bar{X}_1-\bar{X}_2 \pm z_{1-\alpha/2}\sqrt{\dfrac{\sigma_1^2}{n_1}+\dfrac{\sigma_2^2}{n_2}}$
$N(\mu_2,\sigma_2^2)$	$\mu_1-\mu_2$	$\sigma_1=\sigma_2$ desconocidas	$\bar{X}_1-\bar{X}_2 \pm t_{1-\alpha/2,n_1+n_2-2}S_p\sqrt{\dfrac{1}{n_1}+\dfrac{1}{n_2}}, \quad S_p^2=\frac{(n_1-1)S_1^2+(n_2-1)S_2^2}{n_1+n_2-2}$
Indep.		$\sigma_1\neq\sigma_2$ desconocidas	$\bar{X}_1-\bar{X}_2 \pm t_{1-\alpha/2,\nu}\sqrt{\dfrac{S_1^2}{n_1}+\dfrac{S_2^2}{n_2}}, \quad \nu=\dfrac{\left(\frac{S_1^2}{n_1}+\frac{S_2^2}{n_2}\right)^2}{\left(\frac{S_1^2}{n_1}\right)^2\frac{1}{n_1-1}+\left(\frac{S_2^2}{n_2}\right)^2\frac{1}{n_2-1}}$

Distribución	Parámetro	Casos	Intervalo
$N(\mu_1, \sigma_1^2)$ $N(\mu_2, \sigma_2^2)$ Depend.	$\mu_D = \mu_1 - \mu_2$	σ_D conocida	$\bar{D} \pm z_{1-\alpha/2} \frac{\sigma_D}{\sqrt{n}}$
		σ_D desconocida	$n < 30, \quad \bar{D} \pm t_{1-\alpha/2, n-1} \frac{S_D}{\sqrt{n}}, \quad n \geq 30, \quad \bar{D} \pm z_{1-\alpha/2} \frac{S_D}{\sqrt{n}}$
$N(\mu_1, \sigma_1^2)$ $N(\mu_2, \sigma_2^2)$ Indep.	$\frac{\sigma_1^2}{\sigma_2^2}$	μ_1, μ_2 conocidas	$\left[\frac{S_{\mu_1}^2}{S_{\mu_2}^2} \frac{1}{F_{1-\alpha/2, n_1, n_2}}, \frac{S_{\mu_1}^2}{S_{\mu_2}^2} \frac{1}{F_{\alpha/2, n_1, n_2}} \right]$
		μ_1, μ_2 desconocidas	$\left[\frac{S_1^2}{S_2^2} \frac{1}{F_{1-\alpha/2, n_1, n_2}}, \frac{S_1^2}{S_2^2} \frac{1}{F_{\alpha/2, n_1, n_2}} \right]$
Bernoulli(p_1) Bernoulli(p_2) Indep.	$p_1 - p_2$	n_1, $n_2 \geq 30$ $n_1 p_1$, $n_1 q_1 \geq 5$ $n_2 p_2$, $n_2 q_2 \geq 5$	$\hat{p}_1 - \hat{p}_2 \pm z_{1-\alpha/2} \sqrt{\frac{\hat{p}_1 \hat{q}_1}{n_1} + \frac{\hat{p}_2 \hat{q}_2}{n_2}}$ $\hat{p}_1 = \bar{X}_1, \quad \hat{q}_1 = 1 - \bar{X}_1; \quad \hat{p}_2 = \bar{X}_2, \quad \hat{q}_2 = 1 - \bar{X}_2,$