

3 sigma = reproducible?

I think the answer is “No”.

Define sigma as $(\text{standard deviation})/(\text{sample size})^{0.5}$, both the green and pink samples in the following figure give 3-sigma detections ($\text{mean}/\text{sigma} > 3$), yet both of the means are very different from the mean of a much bigger sample (blue), which contains the two smaller ones. The bigger sample gives only 2-sigma detection. The smaller samples gave 3-sigma simply because the noise move the means to much larger values.

