

TITLE - Random variable

Q1] Find the mean & variance for the following:

a)	X	-1	0	1	2
	P(X)	0.1	0.2	0.3	0.4

Solution :

X	P(X)	$X \cdot P(X)$	$E(X)^2$	$[E(X)]^2$
-1	0.1	-0.1	0.1	0.01
0	0.2	0	0	0
1	0.3	0.3	0.3	0.09
2	0.4	0.8	1.6	0.64
TOTAL	$\sum = 1$	$\sum = 1$	$\sum E(X)^2 = 0.2$	$\sum [E(X)]^2 = 0.74$

$$\therefore \text{Mean } E(X) = \sum x_i p(x) = 1$$

$$\begin{aligned} \text{Variance } V(X) &= \sum E(X)^2 - [E(X)]^2 \\ &= 0.2 - 0.74 \\ &= 1.24 \end{aligned}$$

$$\therefore \text{Mean } E(X) = 1 \text{ & Variance } V(X) = 1.24$$

b)	X	-1	0	1	2
	P(X)	1/8	1/8	1/4	1/2

solution :

X	P(X)	X.P(X)	$E(X)^2$	$[E(X)]^2$
-1	1/8	-1/8	1/8	1/64
0	1/8	0	0	0
1	1/4	1/4	1/4	1/16
2	1/2	1	2	1
TOTAL	$\sum = 1$	$\sum = 9/8$	$\sum = 19/8$	$\sum = 69/64$

$$\therefore \text{Mean} = E(X) = \sum x \cdot P(x) = 9/8$$

$$\therefore \text{Variance} = V(X) = \sum (x)^2 - [E(X)]^2$$

$$= \frac{19}{8} - \frac{69}{64}$$

$$= \frac{(152 - 69)}{64}$$

$$= \frac{83}{64}$$

$$\therefore \text{Mean } E(X) = 9/8 \text{ & variance } V(X) = 83/64$$

d)	X	-3	10	15
	P(X)	0.4	0.35	0.25

Solution :

X	P(X)	X · P(X)	E(X) ²	[E(X)] ²
-3	0.4	-1.2	3.6	1.44
10	0.35	3.5	35	12.25
15	0.25	3.75	56.25	14.0625
TOTAL	$\sum = 1$	$\sum = 6.05$	$\sum = 94.85$	$\sum = 27.7525$

$$\therefore \text{Mean} = E(X) = \sum X \cdot P(X) = 6.05$$

$$\begin{aligned} \therefore \text{Variance} &= V(X) = \sum E(X)^2 - [E(X)]^2 \\ &= 94.85 - 27.7525 \\ &= 67.0975 \end{aligned}$$

$$\therefore \text{Mean } E(X) = 6.05 \text{ & variance } V(X) = 67.097$$

Q.2]

If $P(X_i)$ is pmf of a random variable X . Then evaluate random variable X , mean & variance.

Find value of K . Then $P(X_i)$ represents pmf for random variable X .

Solution : As $P(X_i)$ is pmf it should satisfy the properties of all pmf which are sample space

- $P(X_i) > 0$ for all i
- $\sum P(X_i) = 1$

X	-1	0	1	2
$P(X)$	$k+1/13$	$k/13$	$1/13$	$k-4/13$

$$\therefore E[X] = 1 = \frac{k+1}{13} + \frac{k}{13} + \frac{1}{13} + \frac{k-4}{13}$$

$$1 = \frac{k+1+k+1+k-4}{13}$$

$$13 = 3k - 2$$

$$15 = 3k$$

$$\boxed{k=5}$$

X	$P(X)$	$X \cdot P(X)$	$E(X)^2$	$[E(X)]^2$
-1	$6/13$	$-6/13$	$6/13$	$36/189$
0	$5/13$	0	0	0
1	$1/13$	$1/13$	$1/13$	$1/189$
2	$1/13$	$2/13$	$4/13$	$4/189$
TOTAL	$\Sigma = 1$	$\Sigma = -3/13$	$\Sigma = 11/13$	$\Sigma = 41/189$

Mean = $E(X) = \Sigma X \cdot P(X) = -\frac{3}{13}$

Variance = $V(X) = \Sigma E(X)^2 - [E(X)]^2$

$$= \frac{11}{13} - \frac{41}{189}$$

$$= \frac{143 - 41}{189}$$

$$= \frac{102}{189}$$

Mean = $-3/13$ & Variance = $102/189$

Q3]

The pmf of random variable X is given by

X	-3	-1	0	1	2	3	5	8
$P(X)$	0.1	0.2	0.15	0.2	0.1	0.15	0.65	0.05

Obtain (i) Find ① $P(-1 \leq x \leq 2)$

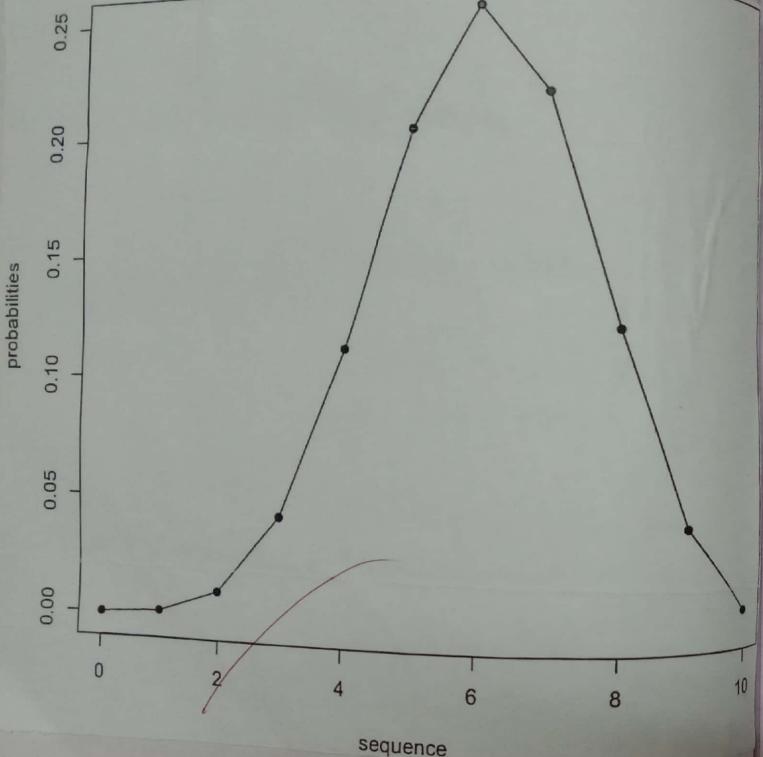
$$\textcircled{2} \quad P(1 \leq x \leq 5) \quad \textcircled{3} \quad P(x \leq 2) \quad \textcircled{4} \quad P(x \geq 0)$$

Solution :

X	-3	-1	0	1	2	3	5	8
$P(X)$	0.1	0.2	0.15	0.2	0.1	0.15	0.65	0.05
$F(X)$	0.1	0.3	0.45	0.65	0.75	0.90	0.95	1.0

$$\begin{aligned} \textcircled{1} \quad P(-1 \leq x \leq 2) &= P(X \leq 2) - P(X \leq -1) + P(X = -1) \\ &= F(X_b) - F(X_a) + P(a) \\ &= P(2) - F(-1) + P(-1) \\ &= 0.75 - 0.3 + 0.2 \\ &= 0.25 \end{aligned}$$

~~$$\begin{aligned} \textcircled{2} \quad P(1 \leq x \leq 5) &= F(X_b) - F(X_a) + P(a) \\ &= F(5) - F(1) + P(1) \\ &= 0.95 - 0.65 + 0.2 \\ &= 0.15 \end{aligned}$$~~



$$\begin{aligned}
 \textcircled{3} \quad P(X \leq 2) &= P(X = -3) + P(X = -1) + P(X = 0) + P(X = 1) + P(X = 2) \\
 &= 0.1 + 0.2 + 0.15 + 0.2 + 0.1 \\
 &= 0.75
 \end{aligned}$$

$$\begin{aligned}
 \textcircled{4} \quad P(X \geq 0) &= 1 - F(0) + P(0) \\
 &= 1 - 0.45 + 0.15 \\
 &= 0.46
 \end{aligned}$$

Q4] Let f be continuous random variable with pdf

$$f(x) = \begin{cases} \frac{x+1}{2} & -1 \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$

Obtain cdf of x . Find mean & variance

Solution : By definition of cdf we have

$$\begin{aligned}
 F(x) &= \int_{-1}^{+1} t dt \\
 &= \int_{-1}^x \frac{x+1}{2} dx \\
 &= \frac{1}{2} \left(\frac{1}{2} x^2 + x \right) \quad \text{for } -1 \leq x \leq 1
 \end{aligned}$$

Hence the cdf is

$$\begin{aligned}
 F(x) &= 0 & \text{for } x < -1 \\
 &= \frac{1}{4} x^2 + \frac{1}{2} x & \text{for } -1 \leq x \leq 1 \\
 &= 1 & \text{for } x \geq 1
 \end{aligned}$$

Q.5] Let $f(x)$ be continuous random variable with
pdf

$$f(x) = \frac{x+2}{18} \quad -2 \leq x \leq 4$$

$= 0$

otherwise

calculate cdf

Solution : By definition of cdf we have

$$\begin{aligned} F(x) &= \int_{-2}^x t dt \\ &= \left[\frac{x^2 + 2x}{18} \right] \\ &= \frac{1}{18} \left(\frac{1}{2} x^2 + 2x \right) \end{aligned}$$

for $-2 \leq x \leq 4$

Hence

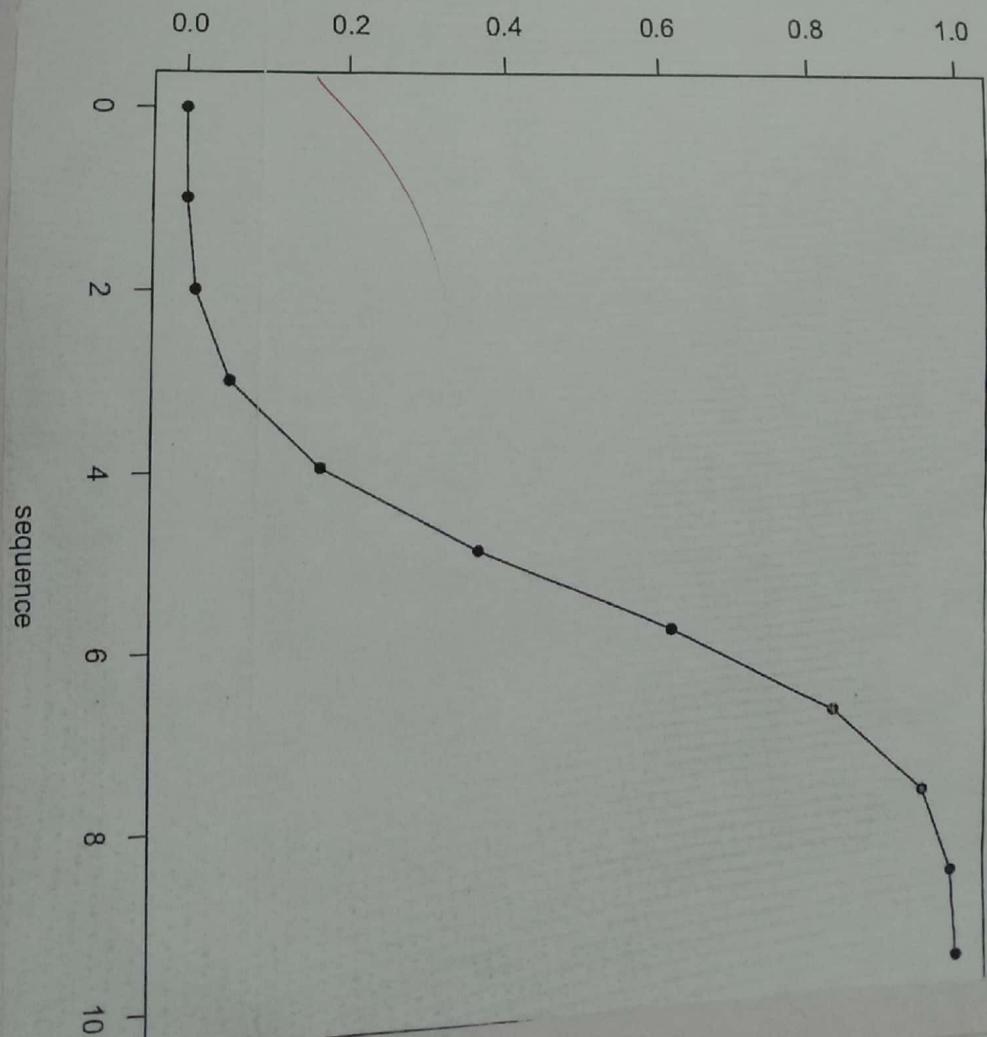
cdf is

~~$$P(X) = 0 \quad X < -2$$~~

$$= \frac{1}{18} \left(\frac{1}{2} x^2 + 2x \right) \quad X \geq -2$$

$$\begin{aligned} &= 0 \quad \text{for } -2 < x < 4 \\ &= 0 \quad \text{for } x \geq 4 \end{aligned}$$

probabilities



TITLE - Binomial Distribution

Q) An unbiased coin is tossed 4 times calculate the probability more than one obtaining no head, at least one head & tail.

NO HEAD :

$$> \text{dbinom}(0, 4, 0.5)$$

$$[1] 0.0625$$

ATLEAST ONE HEAD

$$> 1 - \text{dbinom}(0, 4, 0.5)$$

$$[1] 0.9375$$

MORE THAN ONE TAIL :

$$> \text{pbinom}(1, 4, 0.5, \text{lower.tail} = F)$$

$$[1] 0.9375$$

The probability of that student is accepted to a prestigious college is 0.3. If 5 students apply, what's the probability of almost 2 are accepted

$$> \text{pbinom}(2, 5, 0.3)$$

$$[1] 0.83692$$

Q.3] An unbiased coin is tossed 6 times the probability of head at any toss = 0.3. Let n be no. of heads that come up. Calculate $P(X=2)$, $P(X=3)$, $P(1 \leq X \leq 5)$.

> dbinom(2, 6, 0.3)

[1] 0.324135

> dbinom(3, 6, 0.3)

[1] 0.18522

> dbinom(2, 6, 0.3) + dbinom(3, 6, 0.3) + dbinom(4, 6, 0.3)

[1] 0.74873

Q.4] For $n=10$, $p=0.6$. Evaluate binomial probabilities
a) plot the graphs of pmf & cdf

? x = seq(0, 10)

? y = dbinom(a, 10, 0.6)

? y

[1] 0.0001048576

0.0424673280

0.2508226560

0.0403107846

0.005728640

0.1114767360

0.2149908480

0.0060466176

0.0106168320

0.2006881248

0.1209323520

? plot(x, y, nlab = "sequence", glab = "probabilities", "0", pch = 18)

> n = seq(0, 10)

> y = dbinom(n, 10, 0.3)

> plot(x, y, xlab = "sequence", ylab = "probabilities",
"b", pch = 16)

3) Generate a random sample of size 10 for a $B \rightarrow B(8, 0.3)$
Find the mean E and the variance of the sample.

> x = rbinom(8, 10, 0.3)

[1] 2 2 3 4 3 4 2 3

> rbinom(8, 10, 0.3) summary(x)

[1] 2.315

> var(x)

[1] 3.125

4) The probability of men hitting the target is $1/4$ if he shoots 10 times what is the probability that he hits the target exactly 3 times, probability that he hits target atleast one time.

> dbinom(3, 10, 0.25)

[1] 0.2502823

> 1 - dbinom(1, 10, 0.25)

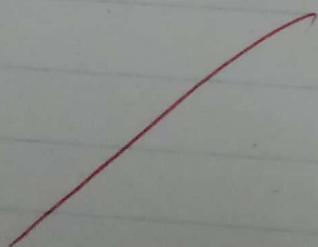
[1] 0.8122883

Q6]

Bits are sent for communication channel in packet of 12. If the probability of bit being corrupted is 0.1. What is the probability of no more than 2 bits are corrupted in a packet?

> binom (2, 12, 0.1), lower.tail = F) + dbinom (2, 12, 0.1)

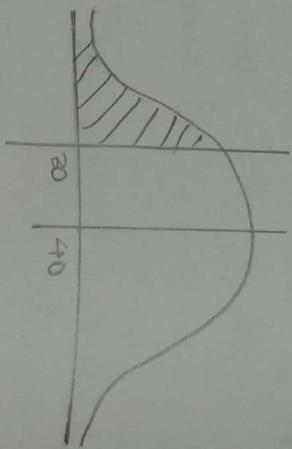
$$(1) 0.3409977$$


✓

Distribution

8

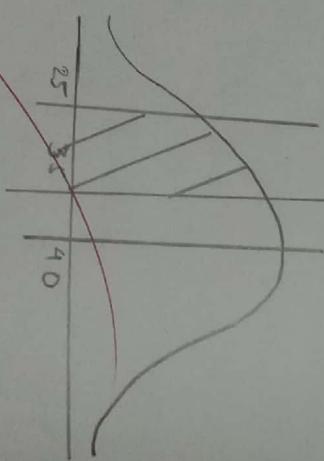
a



1

e

8



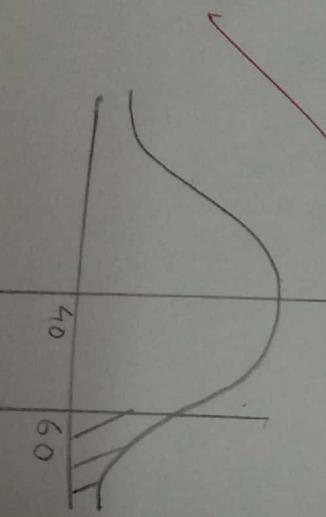
→ Pnum (30, 40, 15)
[1] 0.2524925

> prom(70, 40, 15) - prom(40, 40, 15)

> pnorm(35, 40, 15) - pnorm(25, 40, 15)
[1] 0.2107861

> pneum (60, 40, 15)
[] D-09/21/22

100



Q.2 If the random variable η follows a normal distribution with mean = 50, $V = 100$. Find
 ① $P(X \leq 70)$ ② $P(X > 65)$ ③ $P(X \leq 32)$
 ④ $P(35 < X < 60)$ ⑤ $P(20 < X < 30)$

$$> \text{pnorm}(70, 50, 10)$$

[1] 0.9172499

$$> 1 - \text{pnorm}(65, 50, 10)$$

[1] 0.0668672

$$> \text{pnorm}(82, 50, 10)$$

[1] 0.3593032

$$> \text{pnorm}(60, 50, 10) - \text{pnorm}(55, 50, 10)$$

[1] 0.7745375

$$> \text{pnorm}(30, 50, 10) - \text{pnorm}(20, 50, 10)$$

[1] 0.02140028

but $X \sim N(100, 100)$ find k_1 k_2 such that
 $P(X < k_1) = 0.6$ $P(X > k_2) = 0.8$

$$> \text{qnorm}(0.6, 160, 20)$$

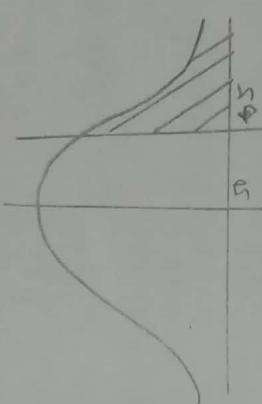
[1] 165.6669

$$> \text{qnorm}(0.8, 160, 20)$$

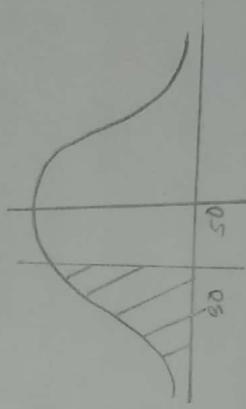
[1] 170.8324

Q.2

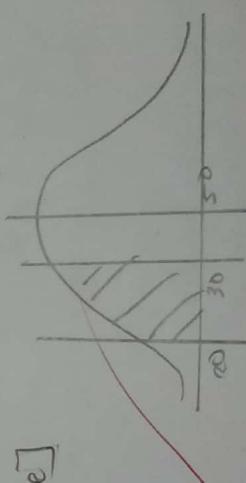
If the random variable η follows a normal distribution with mean = 50, $V = 100$. Find
 ① $P(X \leq 70)$ ② $P(X > 65)$ ③ $P(X \leq 32)$
 ④ $P(35 < X < 60)$ ⑤ $P(20 < X < 30)$



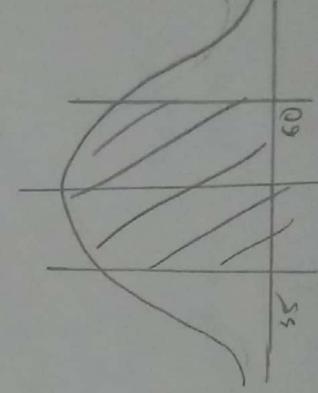
b]



c]



e]



d]

Q.3

Q] A random variable X follows normal distribution with $\mu=10$, $\sigma=2$. Generate 100 observations & evaluate its mean, median & variance.

> $x = \text{rnorm}(100, 10, 2)$

? $\text{summary}(x)$

	Min	1st Q	Median	Mean	3rd Q	Max
[1]	5.713	8.444	9.723	9.914	11.325	14.288

> $\text{var}(x)$

[1] 3.648924

Q] Write a command to generate 10 random numbers for normally distribution with $\mu=50$, $\sigma=4$. Find the sample mean & median.

> $x = \text{rnorm}(10, 50, 4)$

? $\text{summary}(x)$

	Min	1st Q	Median	Mean	3rd Q	Max
[1]	44.73	50.46	52.01	52.35	54.39	58.85

Ans

Title : Testing of Hypothesis

Q.] Sample mean and deviation given single population.

i) Suppose the food label on the cookie states that it has almost 2g of saturated fats in a single cookie. In a sample of 35 cookies, it was found that mean amount of saturated fat per cookie 2.1 g. Assume that the sample is 0.3 at 1% level of (conf) can be rejected the claim on food label

$$H_0: \mu < 2$$

$$H_1: \mu > 2$$

$$> z = (2.1 - 2) / (0.3 / \sqrt{35})$$

$$[1] 1.972027$$

$$> 1 - pnorm(z)$$

$$[1] 0.0243$$

\therefore Reject the null hypothesis
 \therefore accept H_1

2] A sample of 100 customers was randomly selected & it was found that average spending was 275/- The SD = 30. Using 0.05 level of significance would you conclude that amount spent by customer is more than 250/-

$$H_0: \mu < 250$$

$$H_1: \mu > 250$$

$$> z = (275 - 250) / (30 / \sqrt{100})$$

$$> z$$

$$[1] 8.333$$

$$> 1 - pnorm(2.99)$$

$$[1] 2.3057$$

\therefore Reject the null hypothesis

\therefore Accept H_1

A quality control test of engineers have found that sample of 100 light bulbs have average life of 470 hours. Assuming population standard deviation $\sigma = 25$ hours. Test whether the population mean is 480 hours. LOS $\rightarrow 0.05$

$$H_0: \mu < 480$$

$$H_1: \mu > 480$$

$$> z = (470 - 480) / (25 / \sqrt{100})$$

$$> z$$

$$[1] -4$$

$$\cancel{> pt(z, 99, lower.tail = T)}$$

$$[1] 6.11257$$

\therefore Reject null hypothesis

\therefore Accept H_1

Q.4) A principle at school claims that the IQ is 100 of the students. A random sample of 30 students whose IQ was found to 112. The SD of population = 15. Test the claim of principal.

$$H_0: \mu = 100$$

$$H_1: \mu > 100$$

$$> z = (112 - 100) / (15 / \sqrt{30})$$

$$> z$$

$$[1] 4.38178$$

$$> \text{pt}(z, 99, \text{lower-tail} = F)$$

$$[1] 5.8856 - e - 0.6$$

\therefore Reject null hypothesis

Q Single population proportion.

It is believed that coin is fair. The coin is tossed 40 times; 25 times head occurs. Indicate whether the coin is fair or not at 95% loc. $p_0 = 0.5$, $q_0 = 1 - p_0 = 0.5$

$$P = 25/40 = 0.7, n = 40, H_0: \mu = 0.5, H_1: \mu > 0.5$$
$$> z = (0.7 - 0.5) / \sqrt{(0.5 * 0.5) / 40}$$

$$> z$$

$$> 2^* (1 - \text{pnorm}(\text{abs}(z)))$$

$$[1] 0.01141204$$

Reject null hypothesis
Accept the H_1

In a hospital 400 females & 520 males were born in a week. Do this confirm male & female are born equal in number.

$$H_0 = \mu = 0.5$$

$$H_1 = \mu \neq 0.5$$

$$> z = (0.52 - 0.5) / (\sqrt{0.5 * 0.5} / 1000)$$

$$> z$$

$$[1] 1.2645$$

$$> 2 * (1 - pnorm (abs(z)))$$

$$[1] 0.2060506$$

H_0

Reject H_0

Accept H_1

In a big city, 325 men out of 600 men were found to be self employed. Conclusion is that maximum men in city are self employed.

$$H_0 = \mu = 0.5$$

$$H_1 = \mu \neq 0.5$$

$$> z = (0.5 - 0.325) / \sqrt{(0.5 * 0.5) / 600}$$

$$> 2 * (1 - pnorm (abs(z)))$$

$$[1] 0.04155239$$

Reject H_0

Accept H_1

4] Experience shows that 20% of manufacturers produce all of top quality. In 1 day 60 out of 100 articles are top quality. Test hypothesis that experience of 20% of manufacturers is wrong.

$$H_0 = \mu = 0.2$$

$$H_1 = \mu \neq 0.2$$

$$\Rightarrow z = (0.125 - 0.2) / \sqrt{(0.2 * 0.8) / 100}$$

$$\Rightarrow z^* < 1 - \text{Pr}(Z \leq z)$$

$$\text{C.I} [0.000176, 0.8346]$$

Reject H_0 , Accept H_1

a) Equality of 2 population proportion.

1] In an early election campaign a telephone poll of 800 registered voters shows favor 460. In second poll opinion 520 of 1000 registered voters favored the candidate at 5%. Level of confidence is there sufficient evidence that popularity has decreased.

$$H_0 = p_1 = p_2$$

$$H_1 = p_1 \neq p_2$$

~~$$\Rightarrow p = (460 + 520) / (800 + 1000)$$

$$\Rightarrow p = 0.544$$~~

$$> 1 - 0.544$$

$$> 0.456$$

$$> z = \text{sqrt}(0.544 * 0.456 * (1/520 + 1/1000))$$

$$> 2 * (1 - pnorm(\text{abs}(z)))$$

$$[1] 0.5444$$

Accept H_0

1) From a consignment 200 articles are drawn & 44 was found defective from consignment B, 200 samples are drawn out of which 30 was found defective. test whether the proportion of defective items in 2 consignment are significantly different.

$$H_0 = P_1 = P_2$$

$$H_1 = P_1 \neq P_2$$

$$> (0.22 * 200 + 0.15 * 200) / (1/200 + 1/200))$$

$$> 0.185$$

$$> 1 - 0.185$$

$$> 0.815$$

$$> z = \text{sqrt}(0.185 * 0.815 * (1/200 + 1/200))$$

$$> 2 * (1 - pnorm(\text{abs}(z)))$$

$$[1] 0.9969018$$

Accept H_0

CP

Practical - 5

TITLE - chi-square test

1. Use the following data to test whether the attribute condition of home & child are independent.

Condition of a child	Condition of homes		Condition of homes
	Clean	Dirty	
Clean	70	50	
Not clean	80	20	
Dirty	35	45	

H_0 = Both are independent, H_1 = Both are dependent

> $x = c(70, 80, 35)$

> $y = c(50, 20, 45)$

> $z = \text{data.frame}(x, y)$

> z

[i]	x	y
1	70	50
2	80	20
3	35	45

> chisq.test(z)

Pearson's Chi squared test

data : z

χ^2 - squared = 25.646, df = 2, p-value = 2.698e-06

Q) A dice is tossed 120 times. The following results are obtained.

No. of terms	Frequency
1	30
2	25
3	18
4	10
5	22
6	15

Test the hypothesis that dice is unbiased.

H_0 = dice is unbiased, H_1 = dice is biased

```
> obs = c(30, 25, 18, 10, 22, 15)
> exp = sum(obs) / length(obs)
> exp
[1] 20
```

```
> Z = sum((obs - exp)^2 / exp)
> pchisq(Z, df = length(obs) - 1)
[1] 0.956659
```

Accept the null hypothesis
∴ Die is unbiased

Q. 5] An IQ test was conducted in the students who observed before & after drawing the result are following

Before	After
110	120
120	118
123	125
132	136
125	121

test shows that is change in the IQ after the training.

H_0 = no change in IQ
 H_1 = IQ increased after training

$$\begin{aligned} > a &= ((120, 118, 125, 136, 121) \\ > b &= ((110, 120, 123, 132, 125) \\ > z &= \text{sum}((b-a)^2 / a) \\ > \text{Pusing } f^2, df = \text{length}(b)-1 \\ () & 0.1135959 \end{aligned}$$

Accept the null hypothesis.
There is change in IQ after training.

online face
to face

	graduate	Undergraduate
online	20	25
face to face	40	5

Is there any association between student's preference for type of education & method.

∴ H_0 = Independent, H_1 = Dependent

> $x = c(20, 40, 25, 5)$

> $z = \text{matrix}(x, \text{nrow} = 2)$

> $\text{chi.sq.test}(z)$

Pearson's chi-squared test with Yates' continuity correction.

data : z
 χ^2 = 18.03, df = 1, p-value = 2.15×10^{-5}

∴ Reject null hypothesis

∴ Both are dependent

5.2

Q.3 A dice is tossed 180 times.

No. of turns	frequency
1	20
2	30
3	35
4	40
5	12
6	43

Test the hypothesis that dice is unbiased

H_0 = dice is biased

H_1 = dice is unbiased

$$> x = c(20, 30, 35, 40, 12, 43)$$

> chi sq. test (x)

chi squared test for given probabilities

data : *

$$\chi^2 \text{ squared} = 23.933, df = 5, p\text{-value} = 0.00027$$

Reject null hypothesis

Dice is unbiased

Next

TOPIC - t-test.

Let $\mathbf{x} = 3366, 3337, 3361, 3410, 3316, 3357, 3348, 3356,$
 $3376, 3382, 3377, 3355, 3408, 3401, 3398, 3429,$
 $3388, 3374, 3384, 3374$

write the R command for following to test hypothesis

- ① $H_0 : \mu = 3400, H_1 : \mu \neq 3400$
- ② $H_0 : \mu = 3400, H_1 : \mu > 3400$
- ③ $H_0 : \mu = 3400, H_1 : \mu < 3400$

at 95% level of confidence. Also click at 97% level of confidence.

- ① $H_0 : \mu = 3400$
 $H_1 : \mu \neq 3400$

> $x = c(3366, 3337, 3361, 3410, 3316, 3357, 3348, 3356,$
 $3376, 3382, 3377, 3355, 3408, 3401, 3398, 3429, 3283,$
 $3374, 3384, 3374)$

> $t\text{-test}(x, \text{mu} = 3400, \text{alter} = \text{"two.sided"}, \text{conf.level} = 0.95)$
one sample t-test

data: x

t = -4.4865 df = 19, p value = 0.0002528

alternative hypothesis: True mean is not equal to 3400

95 percent confidence level:
3361.797 3386.103

sample estimates:

mean of x

337395

\therefore Reject H_0

\therefore Accept H_1

$> t\text{-test } (\sigma, \mu = 3400, \text{ alter} = \text{"two-sided"},$
 $\text{conf. level} = 0.977)$
 one sample test

data : x

$t = -4.4865, df = 19, p\text{-value} = 0.0002828$

alternative hypothesis : true mean is not equal to 3400
 $3360.33 \quad 3387.57$

sample estimates :

mean of x :

3373.98

\therefore Reject H_0

\therefore Accept H_1 ,

② $H_0 = \mu = 3400$

$H_1 = \mu > 3400$

$> t\text{-test } (\sigma, \mu = 3400, \text{ alter} = \text{"greater"}, \text{ conf. level} = 0.95)$
 one sample t-test.

data : x

$t = -4.4865, df = 19, p\text{-value} = 0.9999$

alternative hypothesis : true mean is greater than 3400
 $3363.91 \quad \text{Inf}$

sample estimates :

mean of x :

3373.95

\therefore Accept H_0

9) percent level of confidence

$\therefore \text{inf } 3385 - 563$
sample estimates.

Mean of n :

3373.95

\rightarrow Reject H_0

Accept H_1 .

8) Below all the data of gain in weights on 2 different diets
 $A \Sigma B$.

Diet A : 25, 32, 30, 43, 24, 14, 32, 24, 31, 31, 35, 25

Diet B : 44, 34, 22, 10, 47, 31, 40, 30, 32, 35, 18, 21

$\therefore H_0 = a - b = 0$

$\therefore H_1 = a - b \neq 0$

? $a = c (25, 32, 30, 43, 24, 14, 32, 24, 31, 18, 21)$

? $b = c (24, 34, 22, 10, 47, 31, 40, 30, 32, 35, 18, 21)$

? t-test (a, b , paired = T, alter = "two-sided", conf. level = 0.95)

Paired t-test

Data : a and b

$t = -0.62787$, $df = 11$, p-value = 0.5429

alternative hypothesis : true difference in means is not equal to 0.

95 percent confidence interval :

-14.267330

7.933997

sample estimates

mean of the difference

$$-3.166667$$

i. Accept H_0

∴ There is no difference in weights

3 Eleven students gained the test after 1 month they again gave the test after the tuitions, do the marks gives evidence that students have benefits by coaching.

$$e_1 : 23, 20, 18, 21, 18, 20, 18, 17, 23, 16, 19.$$

$$e_2 : 24, 19, 22, 18, 20, 22, 20, 23, 20, 17.$$

tst at 79 level of confidence

$$e_1 = c(23, 20, 19, 21, 18, 20, 18, 17, 23, 16, 19).$$

$$e_2 = c(24, 19, 22, 18, 20, 22, 20, 23, 20, 17)$$

$$\therefore H_0 : e_1 = e_2$$

$$\therefore H_1 : e_1 < e_2$$

> t.test(e₁, e₂, paired = T, alter = "less", conf.level = 0.98)
paired t-test.

data : e₁ and e₂

$$t = -1.4832, df = 10, p\text{-value} = 0.0844,$$

alternative hypothesis : true difference is mostly less than 0

79 percent confidence interval

$$\rightarrow \text{Inf} \quad 0.863333$$

sample estimates :

mean of the differences :

$$-1$$

∴ Accept H_0

t -test (μ , mu = 3400, alter = "greater", conf.level = 0.97)

one sided t-test

data: x

$t = -4.4865$, df = 19, p value = 0.999 alternative hypothesis: true mean is greater than 3400

Sample estimates:

mean of x :

3373.95

i: Accept H_0

$H_0: \mu = 3400$

$H_1: \mu < 3400$

\Rightarrow t-test (x , mu, 3400, alter = "less", conf.level = 0.95)

one sided t-test

data: x

t-test -1.4865 df = 19, pvalue = 0.001864

Alternative hypothesis: true mean is less than 3400

95 percent level of confidence - Inf 3383.99

Sample estimates:

mean of x :

3373.95

i: Reject H_0

i: Accept H_1

\Rightarrow t-test (x , mu = 3400, alter = "less", conf.level = 0.92)

one sample t-test

data: x

$t = -4.4865$, df = 19, p value = 0.0001264

alternative hypothesis: true mean is less than 3400

Q.4] Two drugs for BP was given & data was collected
 $D_1 : 0.3, 1.6, -0.2, -1.2, -0.1, 3.4, 3.7, 0.8, 0.2$
 $D_2 : 1.9, 0.8, 1.1, 0.1, 0.1, 4.4, 5.5, 1.6, 4.4, 3.4$

No two drugs have same effect, check whether two drugs have same effect on patient or not

$$\rightarrow H_0 : d_1 = d_2$$

$$H_1 : d_1 \neq d_2$$

$$\Rightarrow d_1 = c(0.7, -1.6, -1.2, -0.1, 3.4, 3.7, 0.8, 0.2)$$

$$\Rightarrow d_2 = c(1.9, 0.8, 1.1, 0.1, -0.1, 4.4, 5.5, 1.6, 4.4, 3.4)$$

? t-test (d_1, d_2 , altu = "two-sided", paired = T, conflevel = 0.95)

Paired t-test

data = d_1 and d_2

$$t = -4.0621, df = 4, pvalue = 0.002833$$

alternative hypothesis : true difference in means is not equal to 0.

95 percent confidence interval:

mean of the differences:

$$-1.58$$

∴ Reject H_0

∴ Accept H_1

Q.5 If there is difference in salaries for the same job in 2 different countries

CA : 53000, 49958, 45174, 44366, 40476, 36963

CB : 62440, 58850, 54455, 52263, 47674, 43552

$\therefore H_0: \bar{S}_1 = \bar{S}_2$

$\therefore H_1: \bar{S}_1 \neq \bar{S}_2$

$\rightarrow CA = c(53000, 49958, 41974, 44366, 46470, 36963)$

$\rightarrow CB = c(62490, 58550, 47495, 52263, 47674, 43552)$

$\rightarrow t\text{-test}(CA, CB, \text{paired} = T, \text{alt} = \text{"two-sided"}, \text{conf.level} = 0.95)$

paired t test

data: ca and cb

$t = -4.4569, df = 5, p\text{-value} = 0.0666,$

alternative hypothesis: true difference in mean is not equal to 0.

95 percent confidence interval:

-104.04 - 821 - 279.2 - 84.6

sample estimates:

mean of the differences:

-6598.833

$\therefore \text{Reject } H_0$

$\therefore \text{Accept } H_1$

New

PRACTICAL-7

TOPIC - F-test

Q.1] Life expectancy in 10 regions of India in 1990 & 2000 are given below. Test whether var at the two times are the same.

1990 : 37, 39, 36, 42, 43, 44, 46, 49, 50, 51

2000 : 44, 45, 47, 43, 42, 49, 50, 41, 48, 52, 58, 42.

$\rightarrow >x=c(37, 39, 36, 42, 43, 44, 46, 49, 50, 51)$

$>y=c(44, 45, 47, 43, 42, 49, 49, 50, 41, 48, 52, 42, 58)$

$>\text{var.test}(x, y)$

F test to compare two variances:

data : x and y

$F = 1.1449$, num df = 9, denom df = 11, p-value

= 0.8085 alternative hypothesis : true ratio

of variances is not equal to 1.

95% confidence level interval :

0.3191005

4.4789350

sample estimates :

ratio of variances:

1.1449

Q) For following data, test hypotheses for -

① Equality of two population mean (\rightarrow T_f. test)

② Equality of two proportion variance (\rightarrow f-test)

sample 1 : 175, 168, 145, 190, 181, 185, 175, 200

sample 2 : 180, 170, 153, 180, 179, 183, 183, 187, 205.

$\rightarrow x = c(175, 168, 145, 190, 181, 185, 175, 200)$

$\rightarrow y = c(180, 170, 153, 180, 179, 183, 183, 187, 205)$

$\rightarrow \text{var.test}(x, y)$

f test to compare two variances

data : x and y.

F = 1.25, num df = 1, denom df = 9, p-value alternative

hypothesis : true ratio of variances is not equal to 1.

0.2502589 0.24837398

sample estimates

ratio of variances
1.250021

t-test (x)

one sample t-test

data : 0

sample estimate :

mean of x :
177.375

Q3 The following are prices of commodities in sample of ~~show~~
selected at random from different cities.

(A) : 74.10, 77.70, 75.35, 74, 73.80, 79.30, 75.80, 76.86,
77.70, 76.40

(B) : 70.80, 74.90, 76.20, 72.80, 78.10, 74.80, 69.80, 81.20

? $a = c(74.10, 77.70, 75.35, 74, 73.80, 79.30, 75.80, 76.86,$
 $77.70, 76.40)$

? $b = c(70.80, 74.90, 76.20, 72.80, 78.10, 74.80, 69.80, 81.20)$

? var. test (a, b)

F-test to compare two variants

data a and b

F = 0.22579, num df = 9, denom df = 7, pvalue = 0.04249

alternative hypothesis: true ratio of variance is
not equal to 1

95% confidence level
sample estimates

ratio of variance:

0.22579

1 Prepare CSV file in excel, import file in R & apply the test to check equality of variance of 2 datasets.

obs. 1 \rightarrow 10, 15, 17, 11, 16, 20

obs. 2 \rightarrow 13, 14, 16, 11, 12, 19

> `data = read.csv("filechoose()", header = TRUE)`

	obs. 1	obs. 2
1	10	15
2	15	14
3	17	16
4	11	11
5	16	12
6	20	19

> `attach(Data)`

> `var.test(obs1, obs2)`

F test to compare two variances
data = obs. 1 and obs. 2

~~F = 1.7068, num df = 5, denom df = 5, p-value = 0.5717~~
~~alternative hypothesis: true ratio of variances is not equal to 1~~

~~95% confidence interval:~~
~~0.23 8.858~~

12.197840

sample estimates.

Q5) I: 25, 28, 26, 22, 22, 29, 31, 31, 31, 26, 31
II: 30, 25, 31, 32, 23, 25, 31, 32, 32, 27, 31, 33, 24

at 95% of confidence level, check the ratio of population variation.

$$\therefore H_0 = \sigma_1^2 = \sigma_2^2$$

$$\therefore H_1 = \sigma_1^2 \neq \sigma_2^2$$

$\rightarrow x = C(25, 28, 26, 22, 22, 29, 31, 31, 31, 26, 31)$

$\rightarrow y = C(30, 25, 31, 32, 23, 25, 31, 32, 32, 24)$

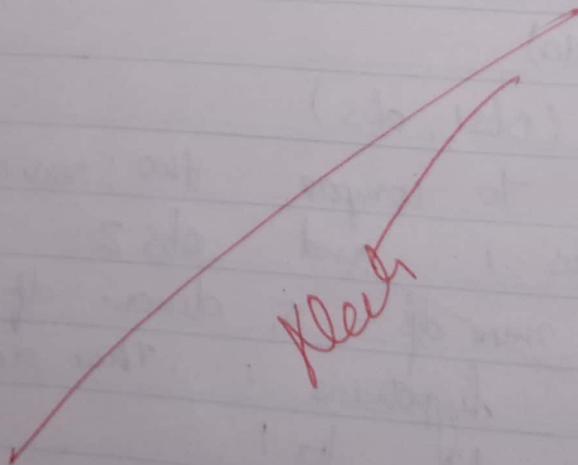
\rightarrow var. test (x, y)

F test to compare two variance

$$p\text{-value} = 0.4535$$

\therefore Accept H_0

\therefore Variance of I & II are same



TOPIC = NON-PARAMETRIC TEST

The time of (in hrs) of 10 randomly selected a volt battery of a certain company is as follows 23.9, 15.2, 23.7, 72.5, 48.6, 52.4, 37.6, 49.5, 62.1, 54.5
 Test the hypothesis that the population median is 63 against the alternative hypothesis less than 63% at 5% level of significance.

Soln -

- > $x = c(23.9, 15.2, 23.7, 72.5, 48.6, 52.4, 37.6, 49.5, 62.1, 54.5)$
 - > $S_p = \text{which}(x > 63)$
 - > $a = \text{length}(S_p)$
 - > $S_n = \text{which}(x < 63)$
 - > $b = \text{length}(S_n)$
 - > $qbinom(0.05, 10, b)$
- [1] 2

\therefore The value of qbinom is less than S_n

\therefore Accept the null hypothesis

2.] The following data gives the weight of 40 students in random sample -

46, 59, 64, 46, 67, 54, 48, 69, 61, 57, 54, 50, 48, 65, 61, 68, 54, 50, 48, 49, 62, 47, 49, 55, 59, 63, 53, 56, 67, 49, 60, 64, 53, 50, 48, 51, 52, 54.

Soln:

> $x = c(46, 59, 64, 46, 67, 54, 48, 69, 61, 57, 54, 50, 48, 68, 61, 68, 54, 50, 48, 49, 62, 47, 49, 47, 55, 59, 63, 53, 56, 67, 49, 60, 64, 53, 50, 48, 51, 52, 54)$

> $Sp = \text{which}(x > 50)$

> length(sp)

17] 25

> $Sn = \text{which}(x < 50)$

11] 12

> $qbinom(0.05, 40, 0.5)$

17] 15

∴ The value of qbinom is greater than Sn

∴ Reject the null hypothesis

3. Median age of tourist visiting a certain place is claimed to be 41 years. A random sample of 17 tourists have the age 25, 29, 52, 48, 57, 39, 44, 63, 32, 65, 42. Use the sign test to check the claim.

```

> x = c(25, 29, 52, 48, 57, 39, 44, 63, 32, 65, 42)
> Sp = which(x > 41)
[1] 9
> Sn = which(x < 41)
[1] 8
> qbinom(0.05, 17, 0.5)
[1] 5

```

∴ Accept the null hypothesis

4. The time in minutes that the patient has to wait is recorded as -

15, 17, 24, 25, 20, 21, 32, 28, 12, 25, 24, 26.

Use wilcox sign test to check whether the median waiting time is more than 20 at 5% level of significance.

Solⁿ :

```

> x = c(15, 17, 24, 25, 20, 21, 32, 28, 12, 25, 24, 26)
> wilcox.test(x, alternative = "greater")
> Sp = which(x > 20)
> length(sp)
[1] 8

```

e3

- > \bar{x}_n = which ($n < 20$)
- > length (\bar{x}_n)
- [1] ↗
- > wilcox. test (σ_1 , alternative = "greater")

[1] wilcox signed rank test with continuity correction.

data : X

$V = 78$, p-value = 0.001283

alternative hypothesis: true location than 0

∴ Accept null hypothesis

Q.5] The weight in kgs of the person before & after they stopped smoking

weight before - 65, 75, 75, 62, 72

weight after - 72, 82, 72, 66, 73

use wilcoxon test to check whether the weight of person increase after stopping the smoking.
use 5% level of significance. 65%

solⁿ :

> x = c(65, 75, 75, 72, 62)

> y = c(72, 72, 78, 62, 82)

> z = x - y

> z

[1] -7 0 3 -7 -4

> wilcox.test(z, mu = 0, alternative = "less")

[1]

wilcoxon signed rank test with continuity correction

data : z

v = 1 , p-value = 0.09873

alternative hypothesis : true location is less than 0.

∴ Reject null hypothesis

New

PRACTICAL - 9

1] The following data gives the effect of 3 treatments

T_1	T_2	T_3
2	10	10
3	8	13
7	7	14
2	5	13
6	10	15

Test the hypothesis that all treatment are equally effected.

- > $t_1 = c(2, 3, 7, 2, 6)$
- > $t_2 = c(10, 8, 7, 5, 10)$
- > $t_3 = c(18, 13, 14, 13, 15)$
- > data = data.frame(t_1, t_2, t_3)
- > data

	t_1	t_2	t_3
1	2	10	10
2	3	8	13
3	7	7	14
4	2	5	13
5	6	10	15

- > e = stack(data)
- > e

The numbers are arranged in the form of data.

> aov (values ~ ind, e)

Terms:

	ind	Residuals
sum of squares	203.333	54.000
Degrees of Freedom	2	12
Residual standard error	2.12132	

> oneway.test (values ~ ind, e)

data : values and ind

F = 21.537, num df = 2000, denom df = 7.9317

p-value = 0.0006232

reject the null hypothesis

The following gives the life of types of board.
Test the hypothesis.

	A	B	C	D
20	18	21	15	
23	15	19	14	16
18	17	22	16	18
17	20	17	17	18
22	16	20	14	16
24	17			

- > a = c (A)
- > b = c (B)
- > c = c (C)
- > d = c (D)

> L = list(a₁ = a, b₁ = b, c₁ = c, d₁ = d)

> L

\$ a₁

[1] 20 23 18 17 22 27

\$ b₁

[1] 18 15 17 20 16 17

\$ c₁

[1] 21 19 22 17 20

\$ d₁

[1] 15 14 16 13 14 16

> e = stack(L)

> e

The data is formed in the way of continuous data.

> oneway.test(values ~ ind, e)

data : P value and ind

F = 6.6498, num df = 3.000, denom df = 10.093

P value = 0.009376

∴ Reject the null hypothesis.

3] Three types of wax is applied for the protection of
 care no. of days of protection were needed.
 Test them all are equally effective.

A	B	C
44	40	50
45	42	53
46	51	58
47	52	59
48	55	
49		

Test whether 3 are equally effective.

```

> a = c(data of A)
> b = c(data of B)
> c = c(data of C)
> L = list(a1=a, b1=b, c1=c)
> L
  
```

```

$ a1
[1] 44 45 46 47 48 49
  
```

\$ b1

```

[1] 40 42 50 52 55
  
```

\$ c1

```

[1] 50 53 58 59
  
```

> e = shock (L)

> e

The data is arranged in continuous form

> oneway.test(values, ~ ind, c)

Data : values and ind

F = 6.325, num df = 2.000, denom df = 5.413,
p-value = 0.0382

Reject the null hypothesis.

4.] An experiment was conducted on 8 person
at the observation noted are.

No exercise - 23, 26, 51, 48, 58, 37, 29, 44

20 min - 22, 27, 29, 39, 46, 48, 49, 65

60 min - 59, 66, 38, 49, 56, 60, 56, 62

Test the hypotheses are equal.

> s = c (data of no-exercise)

> p = c (data of 20 min)

> q = c (data of 60 min)

> L.list (a₁ = 0, b₁ = p, c₁ = q)

L

N

\$ [a₁]

23 26 31 48 58 37 29 44

\$ [b₁]

22 27 29 39 46 48 49 65

\$ [c₁]

59 66 38 49 56 60 56 62

> e = stack (L)

> e

Data is arranged

> oneway.test (values ~ ind, e)

data: values and int

F = 5.9189, num df = 2.000, denom df = 13.334

p-value = 0.01633

∴ Reject null hypothesis.