

Statistic is True

$$\underline{\mu = 79\%} \quad P=7$$

Sample: 5 people 85%

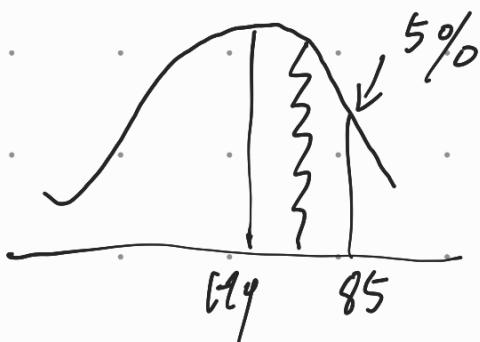
## Hypothesis Testing

$H_0$ : Null Hypothesis → state of knowledge currently

$$\underline{H_0: \mu = 79}$$

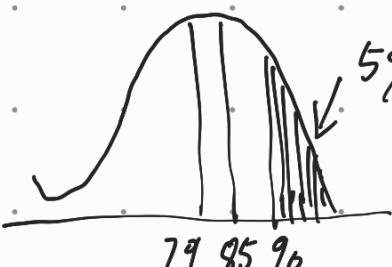
Sample that makes you question the  $H_0$  I am an alternative

$$\underline{H_a: \mu > 79} \quad H_a: \mu \neq 79$$



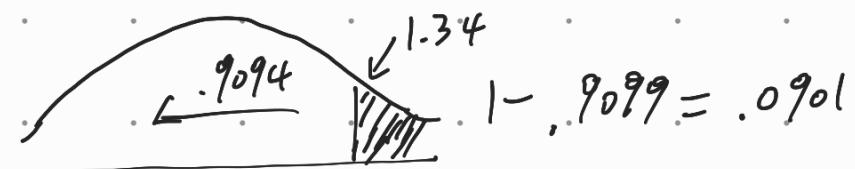
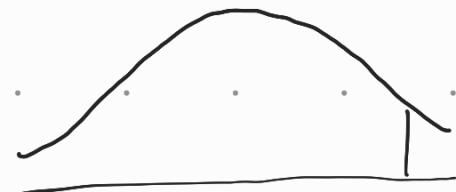
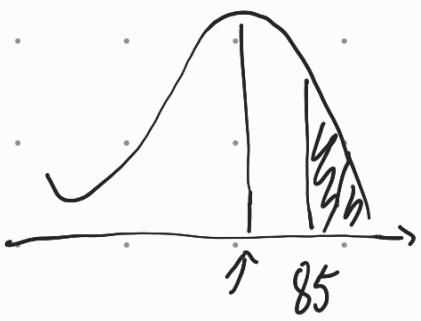
Sample statistic falls in significant range

I reject  $H_0$  for  $H_a$  w/ sig of  $\alpha = .05$



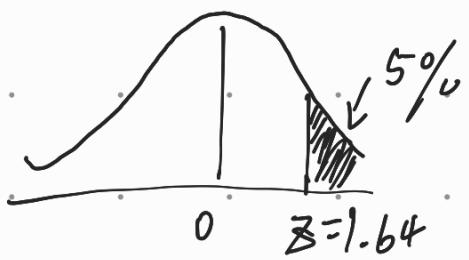
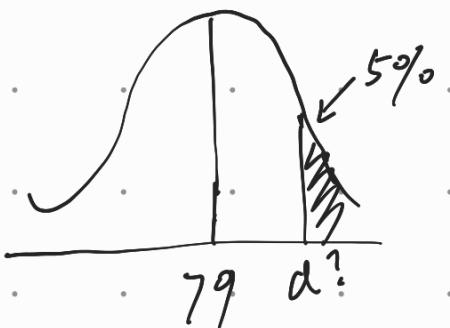
I fail to reject to w.  $\alpha = .05$

$$P(S \geq 85) \xrightarrow{\text{Z score}} P(Z < \frac{85 - 90}{\sqrt{100/3}}) = P(Z \leq \frac{-5}{\sqrt{20}})$$
$$= P(Z \geq 1.34)$$



$$P(X \geq \alpha) = .05$$

$$Z_\alpha = \frac{\alpha - \bar{X}}{\sqrt{S^2/n}}$$



$$1.64 = \frac{\alpha - 79}{\sqrt{100/5}}$$

$$\alpha = 86.33$$

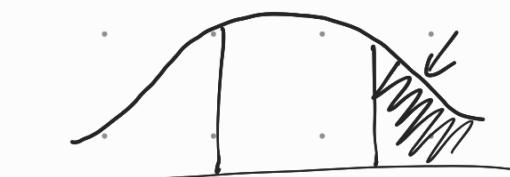
$$H_0: \mu = 79$$

$$H_a: \mu > 79$$

$\bar{X} = 85$

We sail to reject  $H_0 (\mu = 79)$  for the  $(\bar{X} > 79)$  with  $\alpha = .05$

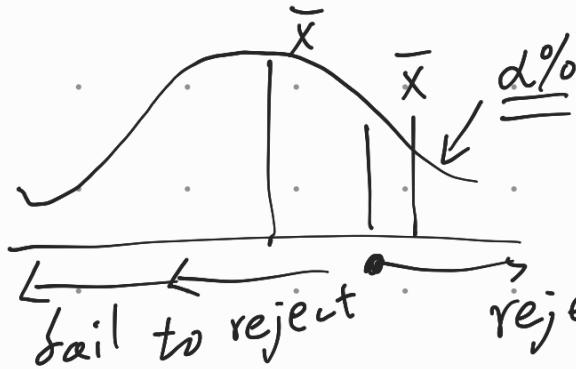
## Right tails test



$$H_0: \mu = k$$

$$\bar{x} \quad \alpha = .05$$

$$H_a: \mu > k$$



$$(H_0: \mu_x - \mu_y = 0)$$

$$H_a: \mu_x - \mu_y \neq 0$$

$$(H_0: \mu_x - \mu_y = 0)$$

Fail to reject

$$H_a: \mu_x - \mu_y \neq 0$$

Fail to reject  $H_0$  for  $H_a$  w/

$\alpha = .05$  be  $\bar{x} \leq 0$  AND  $P \text{large}$

$P(\bar{x} \geq c) \Rightarrow$  How correct you are to not reject

reject

Reject  $H_0$  for  $H_a$  w/  $\alpha = .05$

B.C.  $\ell \geq a$  AND RV large  $P(\bar{x} \geq e) \in$  How wrong you reject

$X: \underline{\text{Tuna}}$

$\gamma = \text{SAclmon}$

$$H_0: \mu_x = \mu_y$$

$$\bar{x} = 90 \text{ lbs} \quad \bar{y} = 75 \text{ lbs}$$

$$H_0: \mu_x - \mu_y = 0$$

$$\bar{x} - \bar{y} = 15$$

$$\alpha = .03$$

$$H_a: \mu_y - \mu_x > 0$$

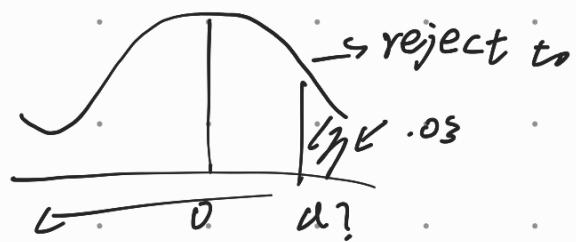
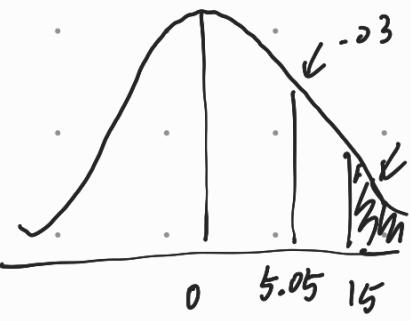


$$s_x^2 = 100$$

$$s_y^2 = 100$$

$$n_y = 20$$

$$n_x = 20$$



Step

Fail to reject

$\xleftarrow{\text{fail}} \xrightarrow{\text{reject}}$

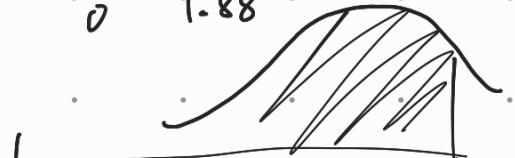
$Z \text{ to std}$

Step 1

$Z \text{ to std}$

$\alpha$

$$Z \sim N(0, 1)$$



reject  $H_0 (\mu_x - \mu_y = 0)$

for  $H_a (\mu_x - \mu_y > 0)$

w  $\alpha = .03$  B.C.  $15 > 5.95$

P-value  $\underline{\alpha}$

11.97

$$\begin{aligned} P(\bar{X} - \bar{Y} > 15) &= P\left(Z > \frac{15-0}{\sqrt{10}}\right) \\ &= P(Z > 4.74) \\ &= 0 \end{aligned}$$

$$1.88 = \alpha - \underline{\alpha} \quad \alpha = 5.95$$

$$s^2 = \sqrt{\frac{s_x^2}{n_x} + \frac{s_y^2}{n_y}}$$

$$P(\bar{w} \leq a) = P(z \leq \frac{a - \bar{w}}{\sqrt{\text{var}(\bar{w})}})$$

$$a \Rightarrow z_a = a - \frac{\underline{E[\bar{w}]}}{\sqrt{\text{var}(\bar{w})}} \quad \leftarrow \text{populate}$$

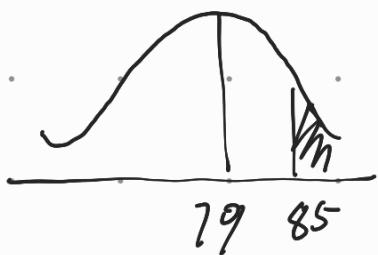
$$\underline{E[\bar{w}]} = E[w] \quad \leftarrow \text{population average}$$


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Highway average speed is 79 mph.

Variance is 20. You sample 5 cars.

$$\bar{x} = 85 \quad P(\bar{x} \geq 85) = P\left(z \geq \frac{a - 79}{\sqrt{\text{var}(\bar{x})}}\right) = P\left(z \geq \frac{85 - 79}{\sqrt{195}}\right)$$



$$\text{var}(\bar{x}) = \frac{\text{var}(x)}{n} = \frac{s^2}{n}$$

A single going 85 or more.  $\sigma^2 = 12$

$$P(x > 85) = P\left(z > \frac{85 - 79}{\sqrt{12}}\right)$$

$$\bar{w} = \bar{x} - \bar{y}$$

$$\underline{E[\bar{w}]} = \mu_x - \mu_y = 0$$

$$\text{var}(\bar{w})$$

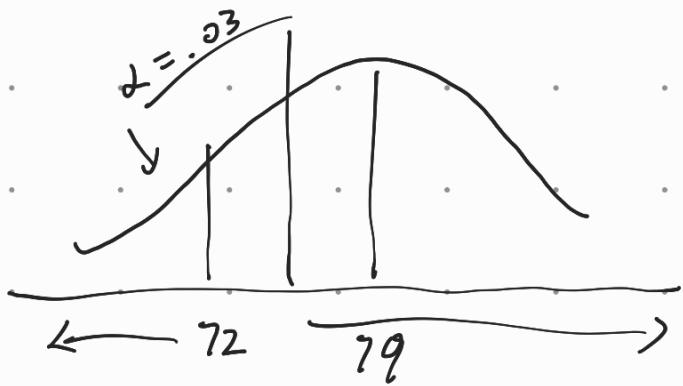
$$X: \text{salmon} : 5, 6, 3 \quad \bar{X} = \frac{5+6+3}{3} = 4.6$$

$$Y: \text{Tuna} : 4, 7, 1 \quad \bar{Y} = \frac{4+7+1}{3} = \frac{12}{3} = 4$$

$$S_x^2: \frac{(5-4.6)^2 + (6-4.6)^2 + (3-4.6)^2}{3} \quad n_x = 3$$

$$S_y^2: \frac{(4-4)^2 + (7-4)^2 + (1-4)^2}{3} \quad n_y = 3$$

$$S = \sqrt{\frac{s_x^2}{n_x} + \frac{s_y^2}{n_y}}$$



Lat t

$$\bar{X} = 72$$

Fail to reject

$$S^2 = 1.00 \\ n = 5$$

Reject

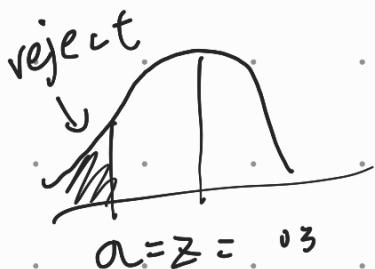
$$\alpha = .03$$

$$H_0: \mu = 79$$

$$H_a: \mu < 79$$

Step 1.

Find score leads to rejection using Z-table



$$Z \stackrel{.03}{\sim} -1.88 \quad \Rightarrow \alpha? \frac{\alpha - 79}{\sqrt{100/5}} = -1.88$$
$$\alpha = 70.6$$

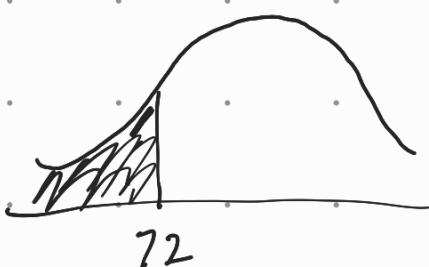
Step 2: make decision reject or fail to reject

Fail to reject if  $0: \mu = 79$

for Ha ( $\mu < 79$ ) w/  $\alpha = .03$

B.C.  $70.6 < 72$  AND

Step 3. P-value :  $OF = .0543$



$$P(\bar{X} < 72) = P(Z < \frac{72-79}{\sqrt{20}})$$

$$P(Z < -1.5)$$

Right tail



$$\alpha = .02$$

$$H_0: \mu = 85$$

$$\bar{X} = 90$$

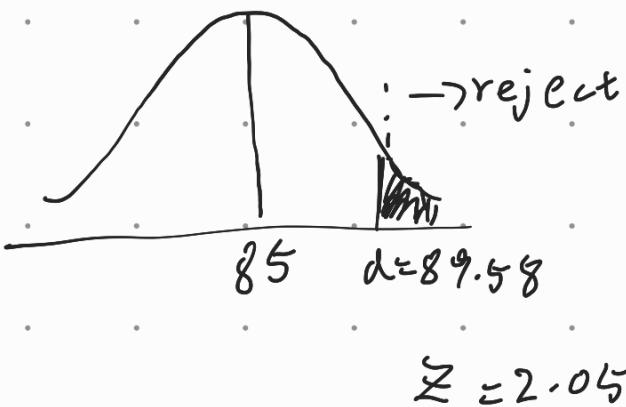
Step 0. state  $H_a$

$$S^2 = 100$$

$$\eta = 20$$

$$H_a: \mu > 85$$

Step 1. Find the cutoff for rejection



$$\frac{d - 85}{\sqrt{100/20}} = 2.05$$

$$Z = 2.05$$

Step 2 Decide reject or Fail to reject

Reject  $H_0 (\mu = 85)$  for  $H_a (\mu > 85)$

w/  $\alpha = .02$  B.C.:  $90 > 89.58$  AN

Step 3. P-value .08 .0128



$$P(\bar{X} > 90) = P(Z \geq \frac{90-85}{\sqrt{100/20}})$$

$$P(Z \geq 2.28) = 0.128$$