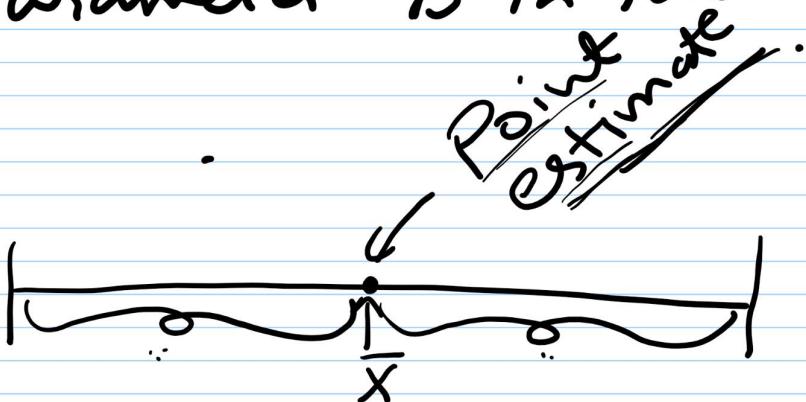
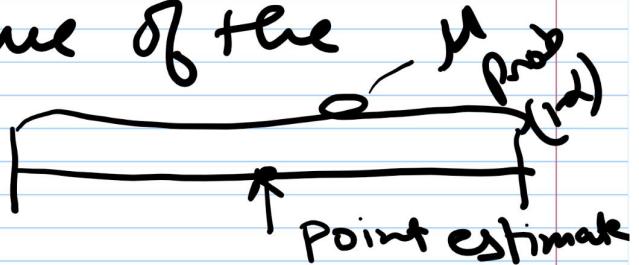


Confidence Interval.

- » In Statistics, a confidence interval (CI) is a estimate computed from the statistics of the observed data
- » This proposes a range of possible values for an unknown parameter.
- » The interval has an associated confidence level that the true parameter is in the CI range.



- Given observation x_1, \dots, x_n and a confidence level $(1-\alpha)$, a valid CI has probability $(1-\alpha)$ containing the true parameter.
- Point estimate of a parameter is value of a statistic that estimate the value of the population parameter.
- Sample mean \bar{x} , is the best point estimate of the population mean μ .



The Confidence interval for the population mean depends upon three factors

1. The point estimate of the population \bar{x}
2. The level of confidence: $1-\alpha$

3 The Standard deviation of the Sample mean

$$\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}}$$

σ : Population SD
 n : Sample size

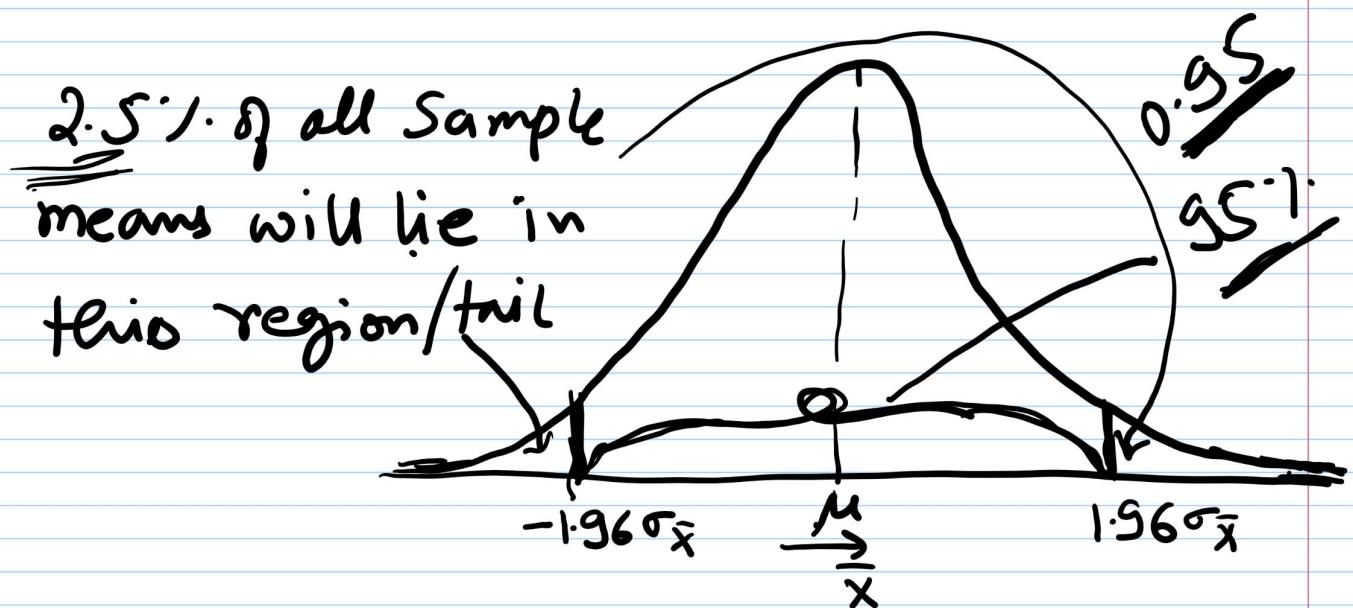
Suppose we obtain a simple random sample from a population

provided that the population is normally distributed or the sample size is large (> 30)

the distribution of the sample mean will be normal with mean = M

$$SD = \frac{\sigma}{\sqrt{n}}$$

- * Since \bar{X} is normally distributed
 95% of all Sample mean
 Should lie within 1.96
 SD of the population mean μ
 $\approx 2.5\%$ will lie in each tail



$\Rightarrow 95\%$ of all the Sample mean are in the interval.

$$\Rightarrow \mu - 1.96 \frac{\sigma}{\sqrt{n}} < \bar{x} < \mu + 1.96 \frac{\sigma}{\sqrt{n}}$$

$$\bar{x} - 1.96 \frac{\sigma}{\sqrt{n}} < \mu < \bar{x} + 1.96 \frac{\sigma}{\sqrt{n}}$$

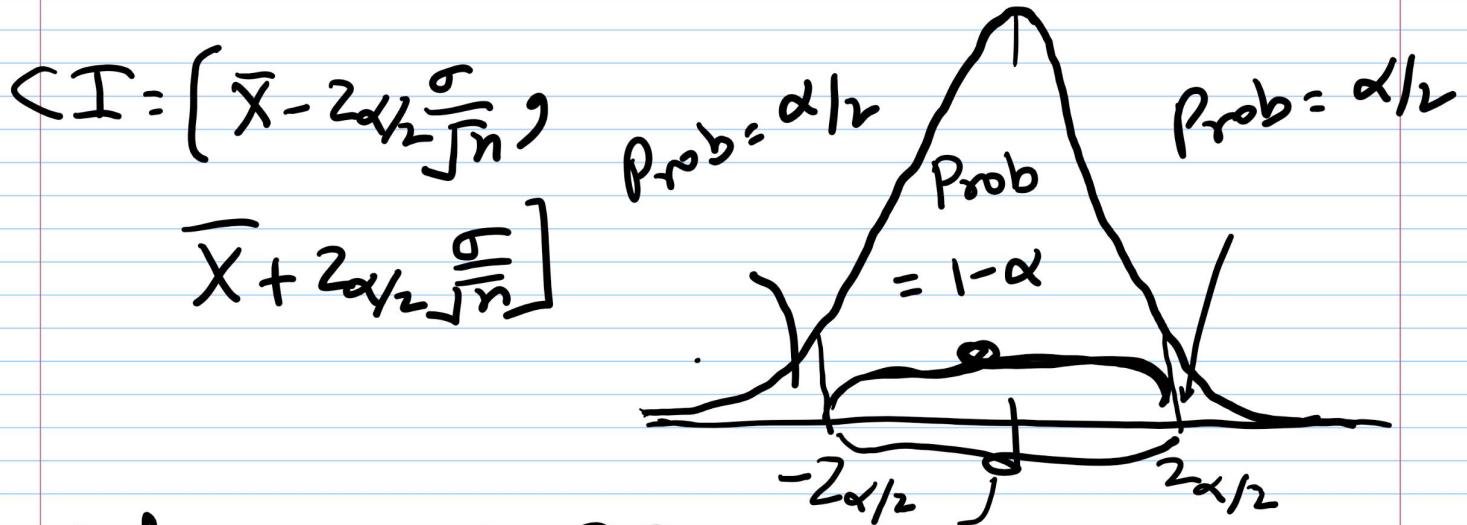
$$\Rightarrow P\left(\bar{x} - 1.96 \frac{\sigma}{\sqrt{n}} < \mu < \bar{x} + 1.96 \frac{\sigma}{\sqrt{n}}\right) = 0.95 \\ = 1 - \alpha$$

where α is significance level.

So in terms of α ←

$$\boxed{\bar{x} - 2_{\alpha/2} \frac{\sigma}{\sqrt{n}} < \mu < \bar{x} + 2_{\alpha/2} \frac{\sigma}{\sqrt{n}}}$$

Sample size n must be greater than or equal to 30 or population must be normally distributed.



Where $n > 30$

The margin of Error, E in $(1-\alpha)100\%$.

Confidence interval in which σ is known is

$$E = Z_{\alpha/2} \frac{\sigma}{\sqrt{n}}$$

Confidence interval About mean is σ is Unknown.

In this case we use T-statistics.

Suppose a Simple Random Sample

of size n is taken from a

Population. If Population is

Normally distributed then

$$\begin{aligned} t &= \frac{\bar{x} - \mu}{S/\sqrt{n}} \\ t &= 1.684 \\ df &= 40, \alpha = 0.05 \end{aligned}$$

$t = \frac{\bar{x} - \mu}{S/\sqrt{n}} \sim \text{Student } T\text{-distribution}$
with $n-1$ degrees of freedom, $\alpha = \underline{SLE}$

So in the case when population SD is unknown.

then:

Sample SD

$$\bar{x} - t_{\alpha/2} \frac{s}{\sqrt{n}} < \mu < \bar{x} + t_{\alpha/2} \frac{s}{\sqrt{n}}$$

Where S is Sample Standard deviation.

$$CI = \left[\bar{x} - t_{\alpha/2} \frac{s}{\sqrt{n}}, \bar{x} + t_{\alpha/2} \frac{s}{\sqrt{n}} \right]$$
$$\alpha = 0.05 \quad \alpha/2 = 0.025$$

$$df = \underline{n-1}$$

Hypothesis Testing.

↳ Population (entire space)

↳ Sample (subset of the entire space/population)

Hypothesis : Claims.

Claims are generally about the population.

{ ↳ Proportion of the population
 ↳ in terms of average behavior of the population (mean behavior)

↳ in terms of Standard deviation (Variance)

In Order to test we
use different Statistical
test / method -

↳ Z Test → Standard
 Z Statistics → P-Value

↳ T - Test → Standard
 T - Statistics → P-Value

↳ χ^2 test (χ^2 statistics)

$$F(z=3.34) = 0.9996$$

Ex Sample of 465 chocolate piece. The sample mean is 0.8635 gm.

Population SD is 0.0565gm

Test the claim that mean weight of the Chocolate piece is greater than 0.8535 gm.

Significance level is 0.01

Step 1 \rightarrow Claim $\mu > 0.8535$

Opposite $\mu \leq 0.8535$

Step 2 $\rightarrow H_0: \mu = 0.8535$

$H_1: \mu > 0.8535$

Step 3 $\alpha = \underline{0.01} \leftarrow$

Step 4 Test Statistics:

$$\boxed{Z = \frac{\bar{X} - \mu}{\sigma/\sqrt{n}}} \quad \begin{array}{l} \bar{X} = 0.8635 \\ \mu = 0.8535 \\ \sigma = 0.0565 \end{array}$$

$$Z_{\text{stat}} = \underline{3.8166} \quad n = 465$$

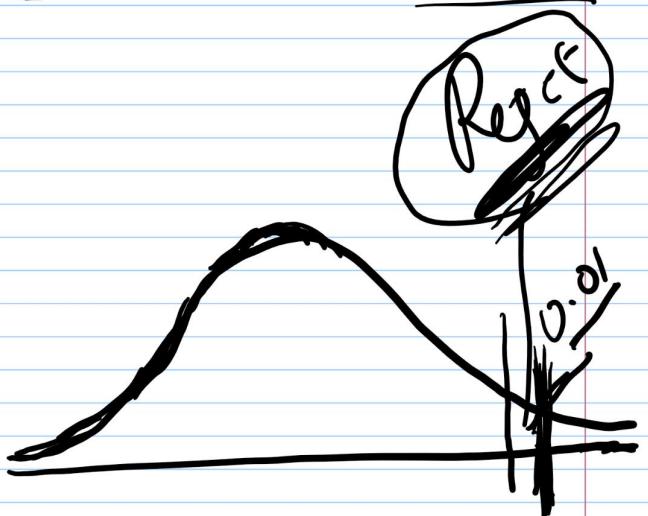
Step 5 test

Right tail Test

$$H_1: > \text{Go for RTL}$$

$$< \text{Go for LTF}$$

≠ Two tail test H_1 is accepted



$$Z_{\text{critical}} = \underline{2.33}$$

$$Z_{\text{stat}} = \underline{3.8166} > Z_{\text{critical}} = \underline{2.33} \quad H_0 \text{ is Rejected}$$

If hypothesis is given

in terms of Proportion

$$\underline{Z_{\text{Stat}}} = \frac{\hat{P} - P}{\sqrt{\frac{P \times Q}{n}}}$$

\hat{P} : Sample Proportion

P : Population Proportion

$$Q = 1 - P$$

n : Size of Sample

Ex In a Survey of 706 <

Companies it has been
found that 61% of CEOs
are Male

Claim: Most of the CEOs are
Male

Significance Level $\alpha = 0.05$

Sol

Steps to Solve the Question

Step 1 : State the Claim &
its opposite .

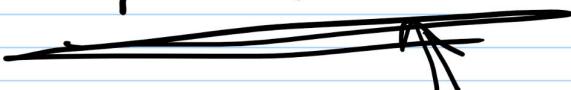
→ Claim : $P > 0.5 \rightarrow$

→ Opposite : $P \leq 0.5 \rightarrow$

Step 2: formulate the Hypothesis

NULL HYPOTHESIS, $H_0: P = 0.5$ 

Alternate Hypothesis

$H_1: P \neq 0.5$ 

Step 3: State the Significance

Level: $\alpha = \underline{\underline{0.05}}$

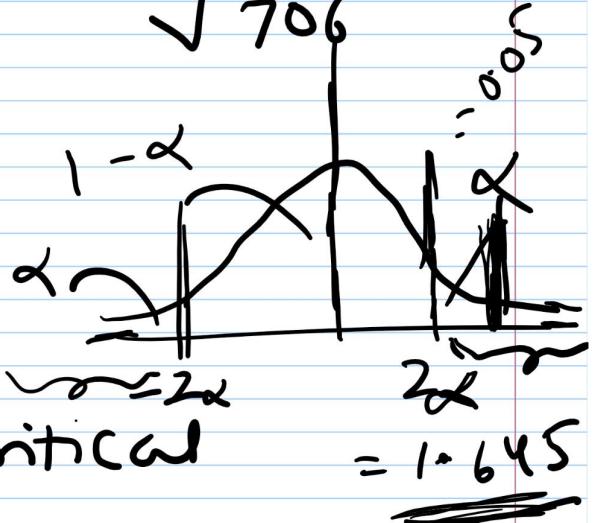
Step 4: Test Statistics

$$Z_{\text{stat}} = \frac{(\hat{P} = 0.61) - (P = 0.5)}{\sqrt{\frac{(P=0.5)(q=0.5)}{(n=706)}}}$$

$\therefore q = 1 - P$

$$Z = \frac{0.61 - 0.5}{\sqrt{\frac{0.5 \times 0.5}{706}}} = \frac{0.11}{\sqrt{\frac{0.25}{706}}}$$

$$Z_{\text{stat}} = \underline{\underline{5.84}}$$



Step 5: Find Z_{critical}

$$\therefore 1 - \alpha = \underline{\underline{0.95}}$$

$$\Rightarrow Z_{\text{critical}} = Z_{\alpha} = \underline{\underline{1.645}}$$

Step 6: Make a decision.

$\underbrace{Z_{\text{stat}}}_{5.84}$

$>$

$\underbrace{Z_{\alpha}}_{1.645}$

\Rightarrow NULL hypothesis is Rejected.

Step 7: Interpretation

\Rightarrow NULL hypothesis is opposite to the Claim.

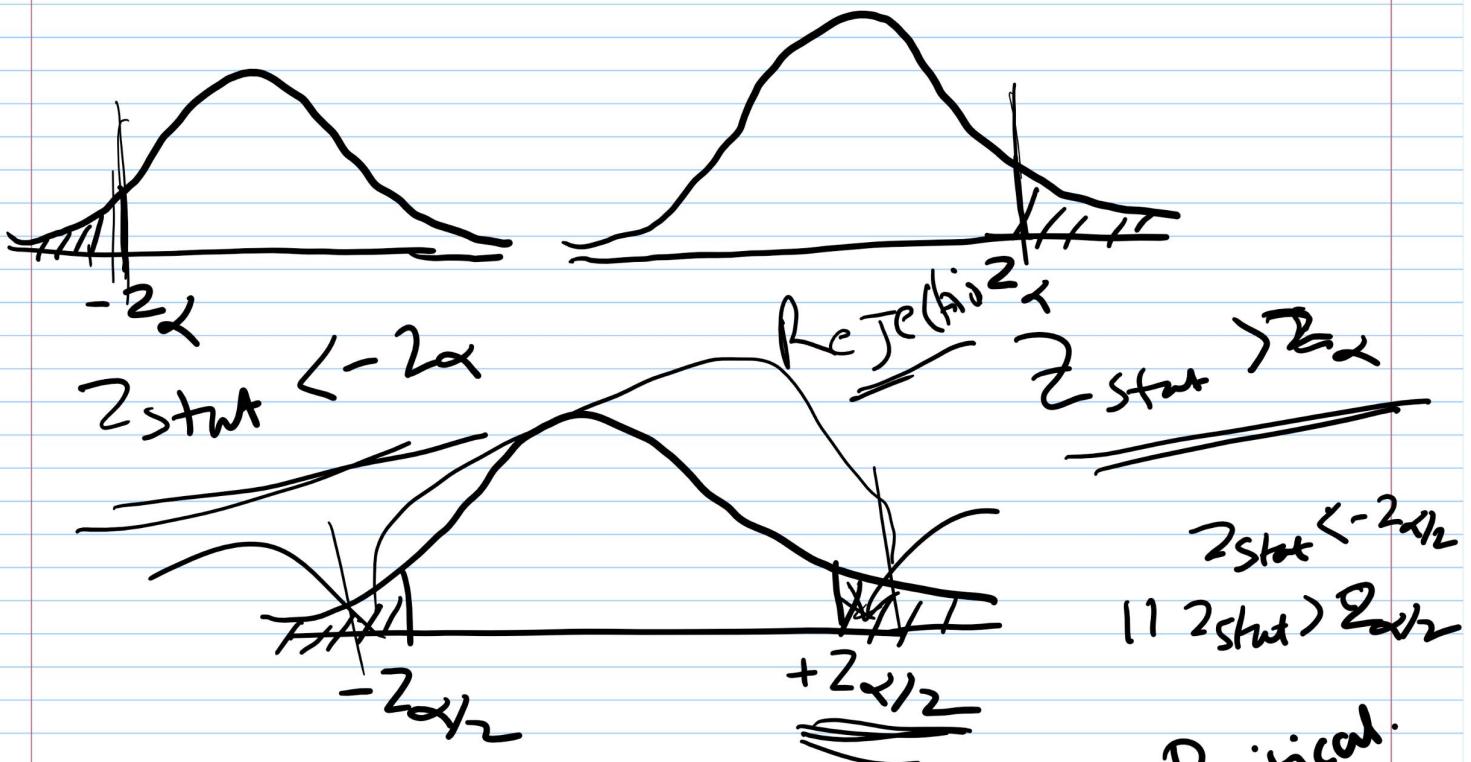
hence alternate hypothesis is

Accepted :

{ : "There is enough evidences to support the claim that Most of the CEO's are Male"

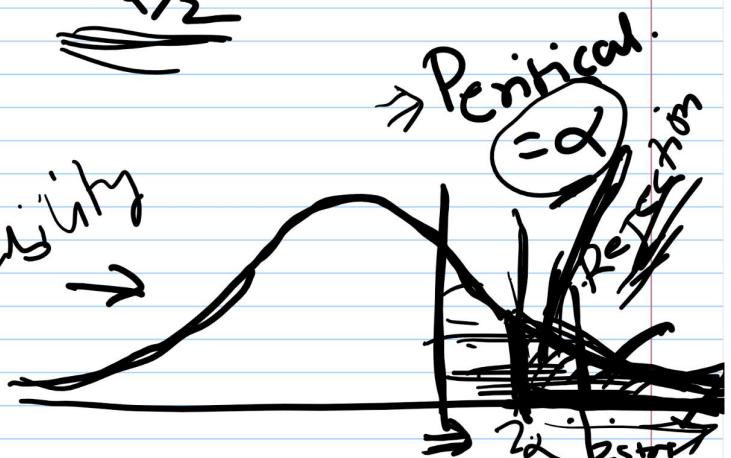
P-Value Method: Probability associated with A test Statistics

Traditional Method: Reject H_0 if Test Statistics falls in the Rejection Region.



P-Value Method

Reject H_0 if $P\text{-Value} < \alpha$



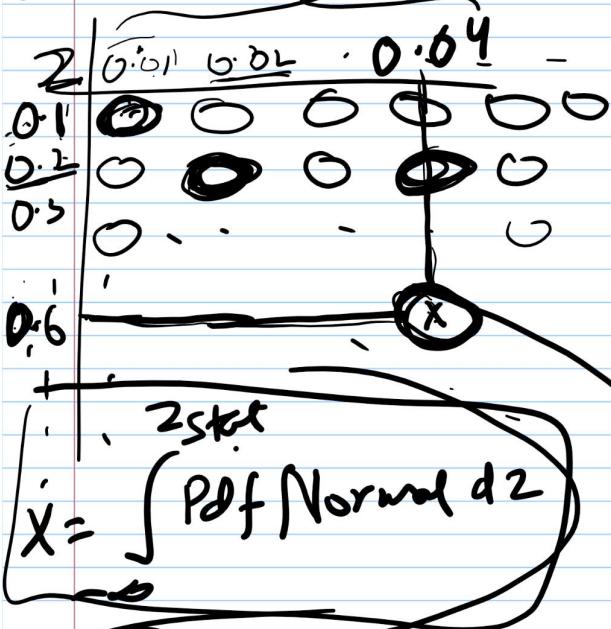
$$\Rightarrow P\text{-Value} = 1 - X$$

$$Z_{\text{Stat}} = \frac{\bar{X} - \mu}{\sigma/\sqrt{n}}$$

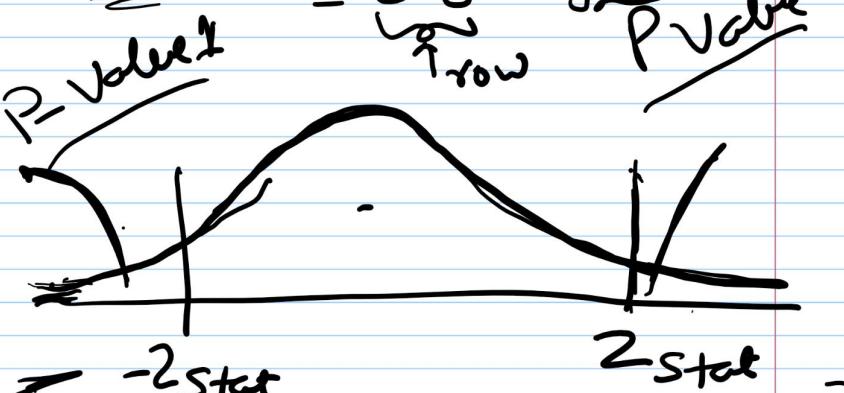
$$X + P\text{-Value} = 1$$



for Two tail test



$$Z_{\text{Stat}} = 0.64 \\ = 0.6 + 0.04 \\ P\text{-Value}$$



$$X = \int \text{Pdf Normal d}z$$

$$P\text{-Value} = \int_{-\infty}^{-Z_{\text{Stat}}} \text{Pdf Normal d}z = \underline{\text{cdf}(-Z_{\text{Stat}})}$$

$$\underline{P\text{-Value}} = \underline{P\text{-Value 1}} + \underline{P\text{-Value 2}}$$

If $\underline{P\text{-Value}} \leq \underline{P_{\text{critical}}} = \underline{\alpha}$

Reject H_0

~~300~~
183

Corp
CEOs

Sample

~~Male~~

$$\begin{aligned} \text{I. } & \frac{183}{300} \times 100 \\ \alpha = 0.01 & \end{aligned}$$

$$= \text{I. Male}$$

Proportion =

$$\frac{183}{300} =$$

$$0 - 1$$

\Rightarrow Claim $P > 0.5$

\Rightarrow Opposite $P \leq 0.5$

$$\hat{P} = \frac{183}{300}$$

$$\begin{aligned} H_0: P &= 0.5 \\ H_1: P &> 0.5 \end{aligned}$$

$$\alpha = 0.5$$

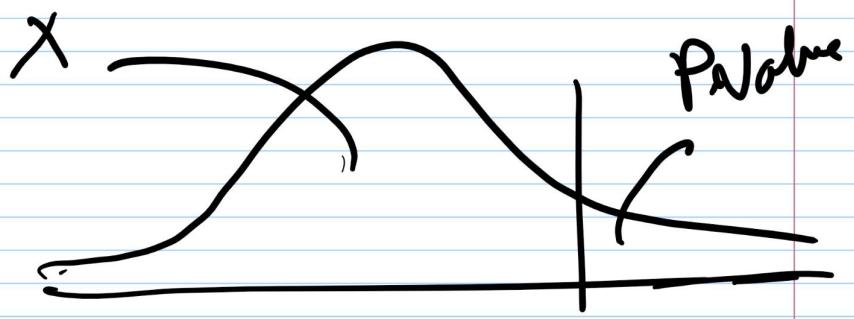
$$n = 300$$

$$\begin{aligned} Z_{\text{Stat}} &= \frac{\hat{P} - P}{\sqrt{pq/n}} = \frac{\frac{183}{300} - 0.5}{\sqrt{\frac{0.25}{300}}} \end{aligned}$$

$$\underline{Z_{\text{Stat}}} = 3.81$$

$$Z_{\text{stat}} = \frac{\bar{x} - \mu_0}{\sigma_0/\sqrt{n}}$$

$\bar{x} = 0.99993$



$$P \text{Value} = 1 - 0.99993$$

Z_{stat}

$$P \text{Value} = 0.00007$$

$$\alpha = 0.01$$

<u>P-Value</u>	<u>α</u>
<u>0.00007</u>	<u>0.01</u>

0.00007 < 0.01

$\Rightarrow \cancel{H_0 \text{ is Rejected}}$

$\Rightarrow \cancel{H_1 \text{ is accepted}} \Rightarrow \text{Claim is}$
accepted.

T-Test

↳ When Population SD
is not given.

↳ if Sample Size is less
than 30

$$T_{\text{Stat}} = \frac{\bar{X} - \mu}{S/\sqrt{n}}$$

\bar{X} : is Sample mean
 μ : population mean

α : Significance level S : Sample SD

$$T_{\alpha, df}$$

n : Sample size

$$\Rightarrow df = n - 1$$

Given Sample of 39 cans of Softdrink
with Sample mean Volume of the
Softdrink is 121.1 mL
& Sample SD is 0.27

Test the claim that the
mean volume is greater than
120 mL with $\alpha = 0.01$

$$\Rightarrow \bar{X} = \underline{121.1} \quad \underline{\sigma} = \underline{0.27}$$
$$\mu = 120 \quad \underline{\alpha = 0.01}$$
$$n = \underline{39} \quad df = 39 - 1 = 38$$

\Rightarrow Step 1

Claim $\mu > 120$
Opposite $\mu \leq 120$

Step 2

$$H_0 : \mu = 120 \leftarrow$$
$$H_1 : \mu > 120$$

→ Step 3

$$\underline{\alpha = 0.01}$$

Step 4

$$\begin{aligned} T_{\text{stat}} &= \frac{\bar{X} - M}{S/\sqrt{n}} = \frac{121.1 - 120}{0.27/\sqrt{39}} \\ &= \frac{1.1 \times \sqrt{39}}{0.27} \\ &= \underline{25.44258} \end{aligned}$$

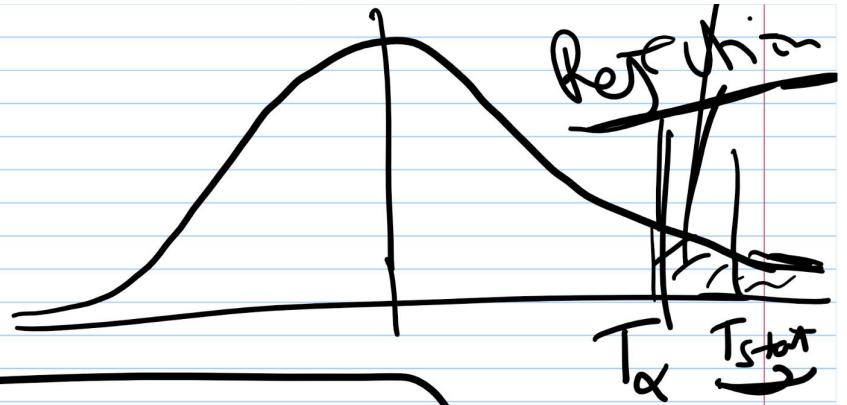
$$T_{\text{stat}} \approx \underline{25.4425}$$

$$T_{\text{critical}} = T_{\alpha, df} =$$

$$\begin{aligned} \text{degree of freedom} &= n - 1 \\ &= 39 - 1 = 38 \end{aligned}$$

$$T_{\text{critical}} = T_{\alpha} = \underline{2.4286}$$

$$\begin{array}{ccc} \overline{T_{\text{stat}}} & & T_{\alpha} \\ \underline{25.4425} & \nearrow & \underline{2.4286} \end{array}$$



$\Rightarrow H_0$ is rejected.

Interpretation

"There are enough evidences to support our claim that

"the soft drink can have mean vol greater than 120ml"

Sample of 35 Chw date piece

mean Sample wt 0.86 gm

Sample SD 0.0565 gm

Test the claim mean wt is greater than 0.85 gm

$$\underline{\alpha = 0.01}$$

$$\underline{n = 35}, \underline{\bar{x} = 0.86}$$

$$\underline{\mu = 0.85} \quad \underline{S = 0.0565}$$

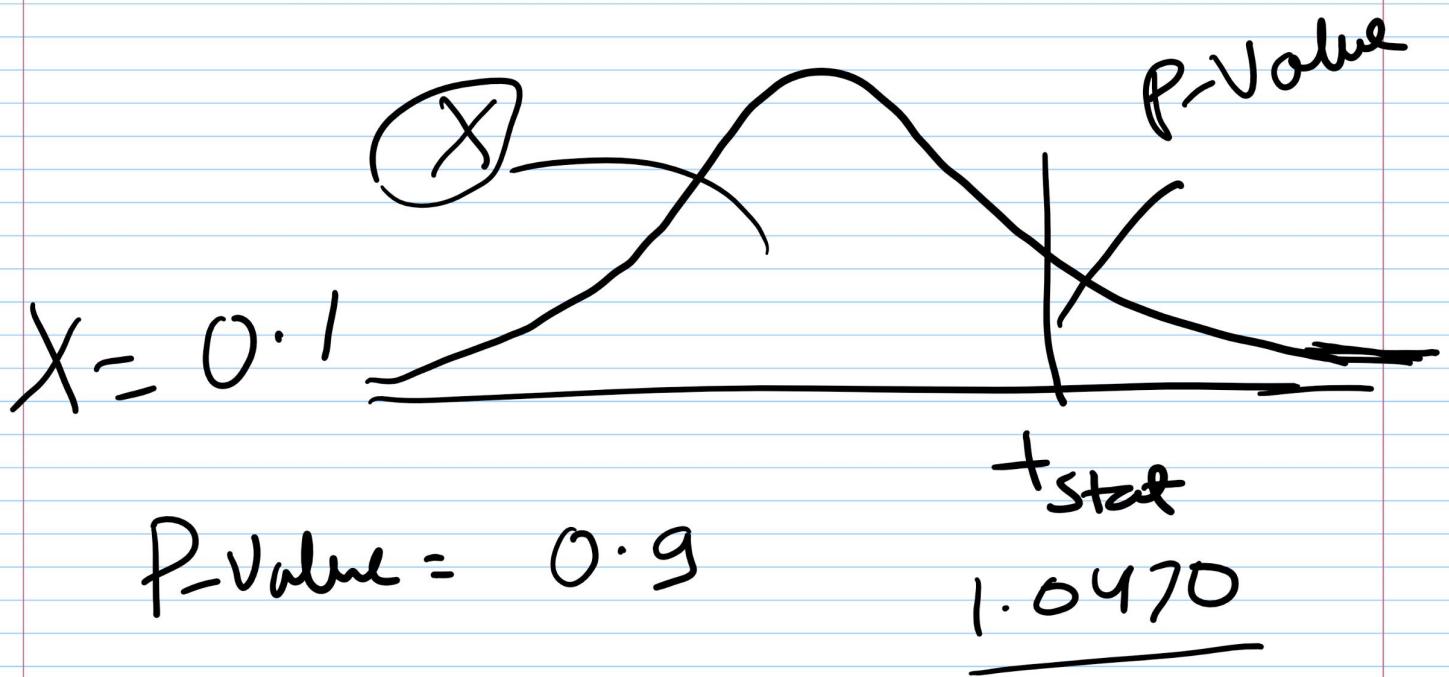
$$\alpha = 0.01$$

$$\Rightarrow df = n - 1 = \underline{34}$$

$$T_{\text{Stat}} = \frac{\bar{x} - \mu}{S/\sqrt{n}} = \frac{0.86 - 0.85}{0.0565/\sqrt{35}} \\ T_{\text{Stat}} = \boxed{1.0470}$$

$$T_{\alpha} = T_{0.01, 34} = \underline{2.4411}$$

$$T_{\text{stat}} \quad T_\alpha \\ 1.0470 < 2.4411$$



$$\alpha \stackrel{=} 0.01$$

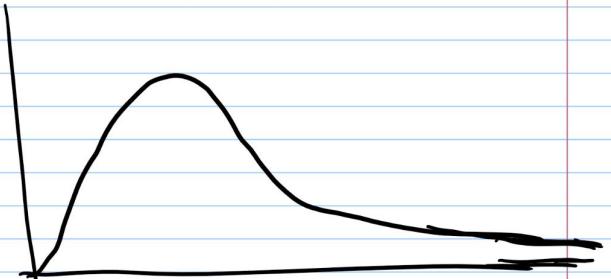
$$P\text{-Value} \geq \alpha$$

H_0 failed to Reject

Test a Claim about σ

SD

χ^2 Test



$$\Rightarrow \chi_{\text{stat}}^2 = \frac{(n-1)s^2}{\sigma^2} \leftarrow$$

n : Sample Size

s : Sample SD

σ : Population SD
with the claim.

Ex In a Sample of 37 coins.

mean weight is 2.49910 gm
with SD 0.01648 gm.

→ Test the claim that population SD is less than 0.023 gm
at 0.05 Significance level

Sol

Step 1

Claim: $\sigma < \underline{0.023}$

→ Opposite: $\sigma \geq 0.023$

Step 2

$H_0: \sigma = 0.023 \Leftarrow$

$H_1: \sigma < \underline{0.023} \Leftarrow$

Step 3 $\alpha = 0.05$

Step 4 Test Statistics: χ^2

$$\underline{\underline{\chi^2}} = \frac{(n-1)S^2}{\sigma^2} \quad n = \underline{37}$$

$$S = \frac{0.01648}{0.023}$$

$$\underline{\underline{\chi^2}} = \frac{36 \times (0.01648)^2}{(0.023)^2} \quad \sigma = \underline{0.023}$$

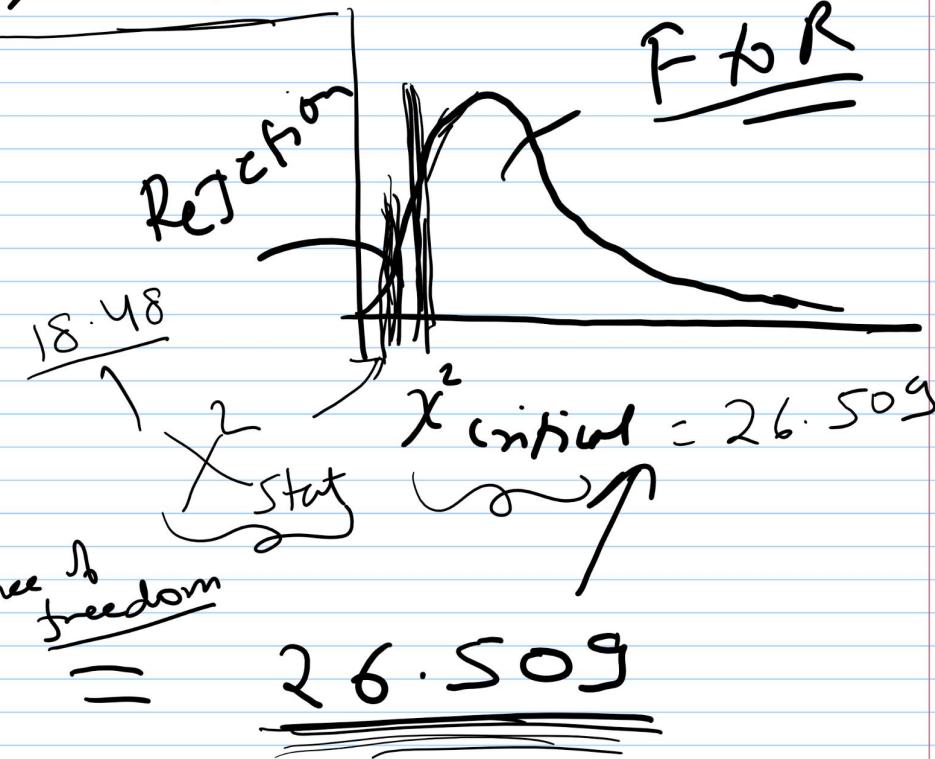
$$\chi^2 = \underline{18.48}$$

Step ≤

χ^2_{critical}

χ^2_{critical}

$$\begin{aligned}
 &= \chi^2_{1-\alpha, n-1} \\
 &= \chi^2_{0.95, 36} = \underline{\underline{26.509}}
 \end{aligned}$$



Steps Make a decision:

$$\Rightarrow \underline{\underline{\chi^2_{\text{stat}}}}$$

$$\underline{\underline{\chi^2_{\text{critical}}}}$$

$$\underline{\underline{18.48}}$$

$$\underline{\underline{26.509}}$$

⇒ H_0 is Rejected ⇐

⇒ H_1 is accepted ⇐

Step 7
Interpretation: "There is enough evidences to support the claim that population SD is less than 0.023 gm".

[One Sample test]

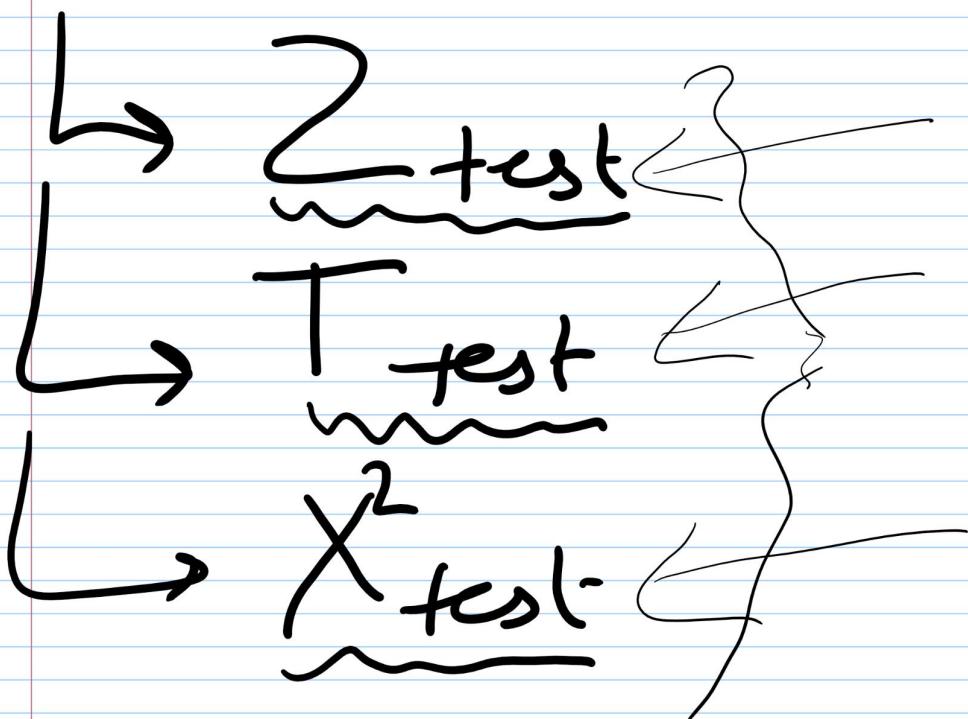
Two Sample Test

If The Samples are drawn from Two different/

Independent Population

We go for Two

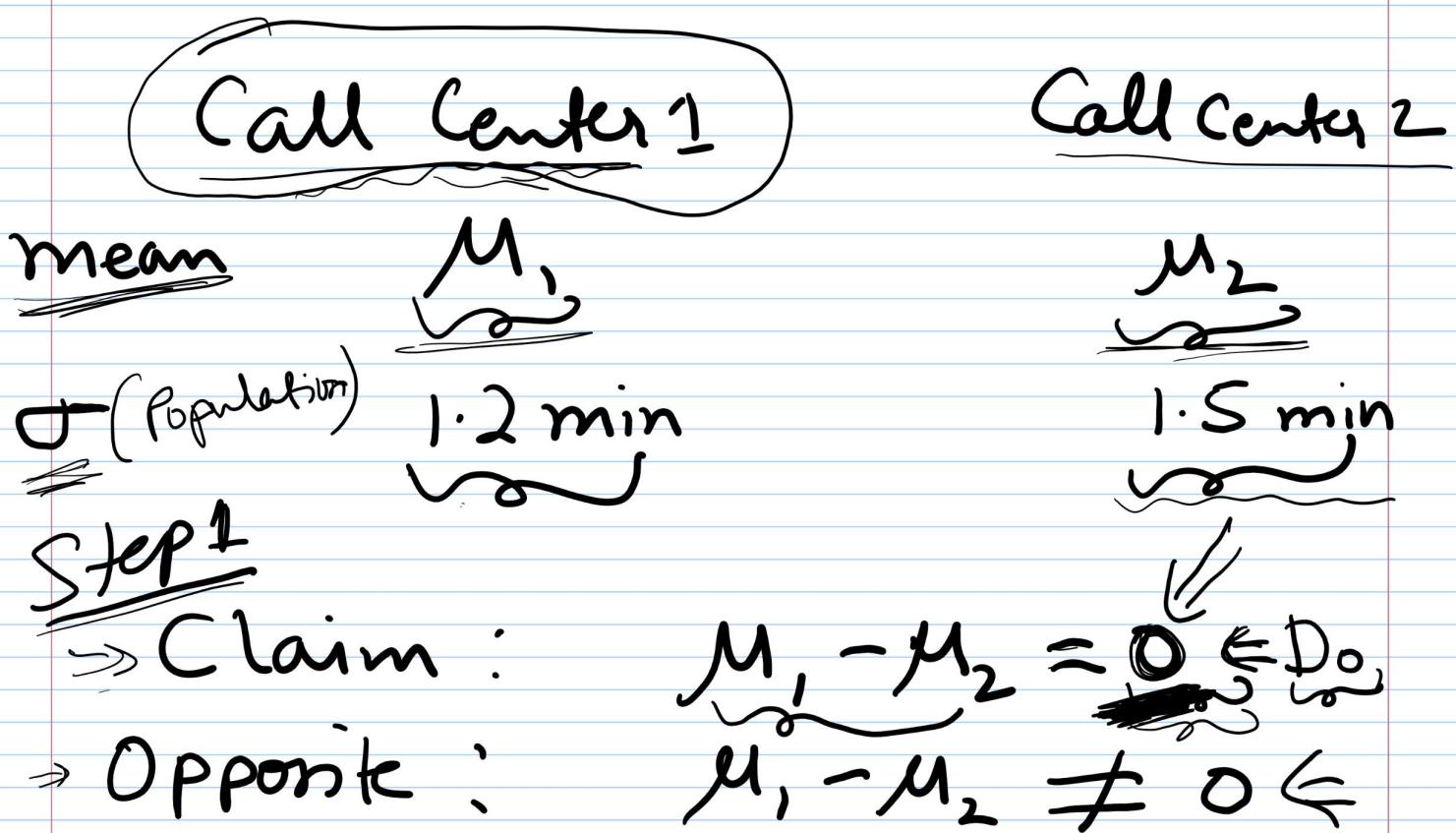
Sample test.



Ex Say there are Two Call centers. Call centers provide solution to clients.
Each call center have its own employees.

If you wish to see that
if there is any difference
in their average call
duration:

Claim : The mean difference
of Call length between
two Call Center is zero



Step 2

$$\xrightarrow{\text{Null}} H_0: \mu_1 - \mu_2 = 0 \leftarrow$$

$$H_1: \mu_1 - \mu_2 \neq 0 \leftarrow$$

σ is known we can use 2 test.

Step 3

$$\alpha = 0.05$$

Step 4

One Sample test

$$Z = \frac{\bar{X} - \mu}{\sigma / \sqrt{n}}$$

$$Z = \frac{(\bar{X}_1 - \bar{X}_2) - D_0}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$$

D_0 = the Claim mean difference

Call center 1

Call center 2

Sample means	11.91	12.02
Pop SD	1.2	1.5
Sample size	30	30

$$\underline{Z_{\text{Stat}}} = \frac{(\bar{X}_1 - \bar{X}_2) - D_0}{\sqrt{\frac{\sigma_1^2 + \sigma_2^2}{n}}} //$$

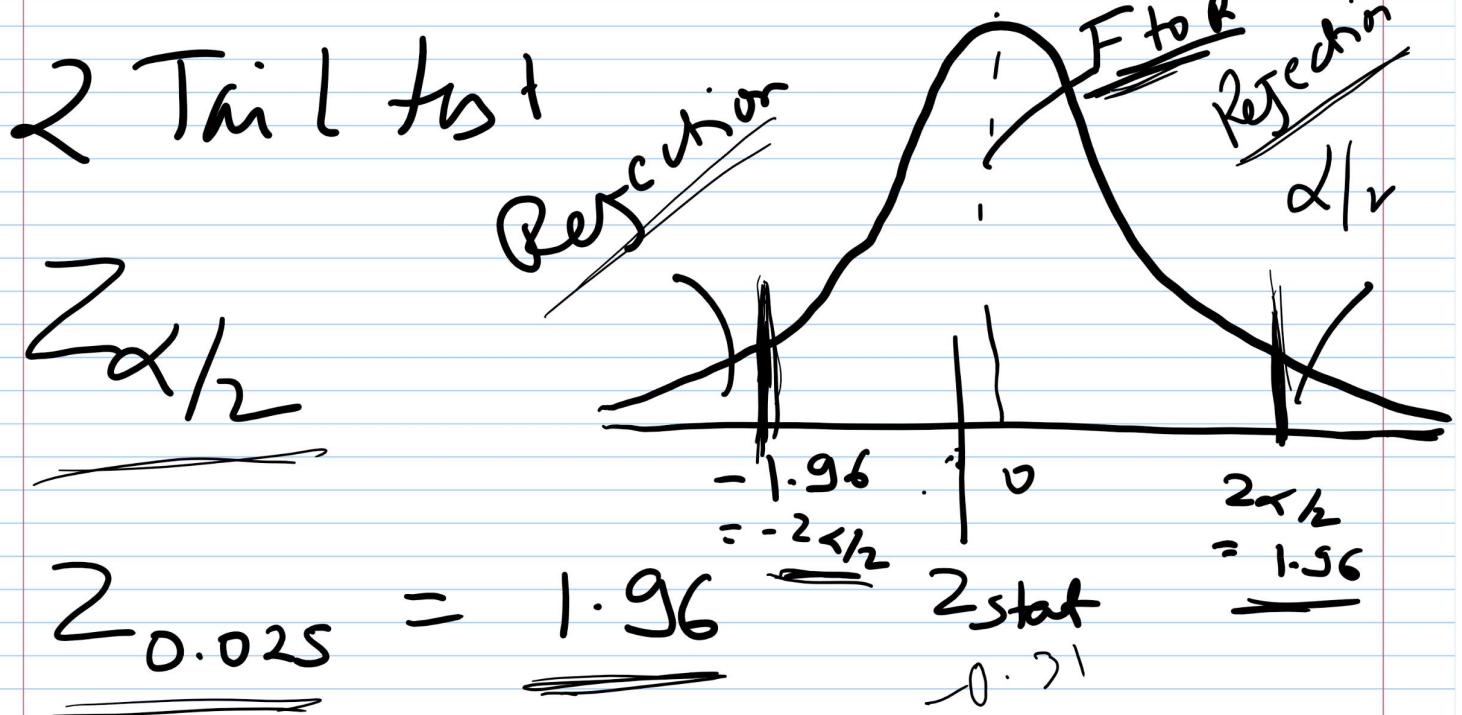
$$= \frac{(11.91 - 12.02) - 0}{\sqrt{\frac{1.2^2 + 1.5^2}{30}}}$$

$$\underline{Z_{\text{Stat}}} = \frac{-0.11}{0.3507} = \underline{-0.31}$$

Steps Z_{critical}:

↗ R Tail test
 ↗ L Tail test
 ↘ 2 Tail test

} 2 Tail test



Step 6 Take the Decision.

$$-z_{\alpha/2} < z_{\text{stat}} < z_{\alpha/2}$$

$$-1.96 < \underline{-0.31} < 1.96$$

H_0 : Failed to Reject.

Step 7 Interpretation.

"There is ^{not} enough evidences
to Reject the Claim
that Call Centers differ
in mean Call duration"

If the population SD is not
given

T test

	Call Center 1	Call Center 2
Sample Size	30	30
Sample Mean	11.91	12.02
Sample SD	1.2 ≈	1.5 ≈

Claim : $\mu_1 - \mu_2 = 0$

Opposite: $\mu_1 - \mu_2 \neq 0$

$H_0 : \mu_1 - \mu_2 = 0$

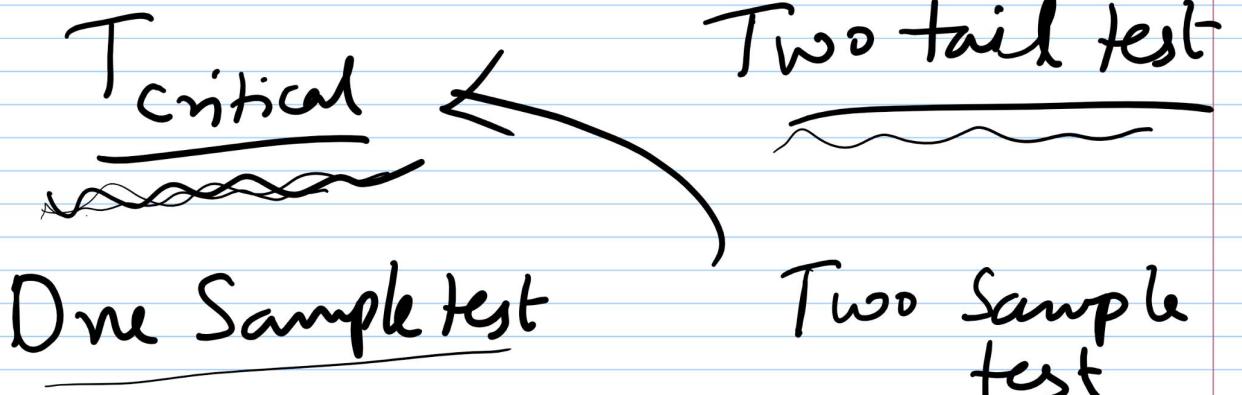
$H_1 : \mu_1 - \mu_2 \neq 0$

$$\alpha = \underline{0.05}$$

$$\underline{T_{\text{Stat}}} = \frac{(\bar{x}_1 - \bar{x}_2) - D_0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

$$= \frac{(11.51 - 12.02) - 0}{\sqrt{\frac{1.2^2 + 1.5^2}{30}}}$$

$$\underline{T_{\text{Stat}}} = - \underline{0.3136}$$



$T_{\alpha, df}$

Significance
degree's of freedom

$T_{\alpha, df}$

Sig. dof

$$df = \frac{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}{\frac{1}{(n_1-1)} \left(\frac{s_1^2}{n_1} \right) + \frac{1}{(n_2-1)} \left(\frac{s_2^2}{n_2} \right)}$$

if you put $s_1 = s_2 \text{ & } n_1 = n_2$

$$= \frac{s_1^2/n + s_2^2/n}{\frac{1}{n-1} \left(\frac{s_1^2}{n} \right) + \frac{1}{n-1} \left(\frac{s_1^2}{n} \right)}$$

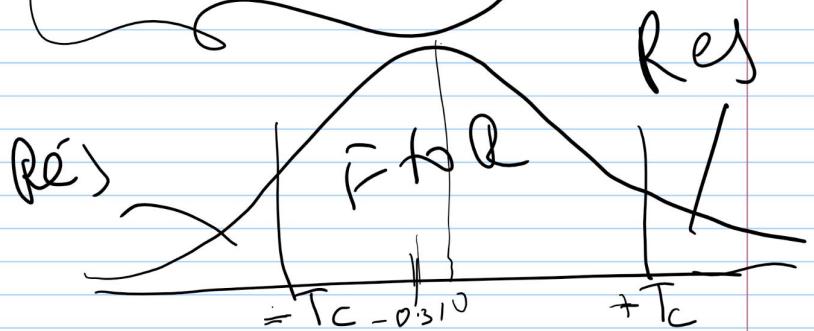
$$\underline{df} = \frac{2S_i^2/n}{\chi_{(n-1)}(2S_i^2/n)} = \underline{n-1}$$

$$df = \frac{\frac{1.2^2}{30} + \frac{1.5^2}{30}}{\frac{1}{29} \left[\frac{1.2^2}{30} + \frac{1.5^2}{30} \right]}$$

$\underline{df} = \underline{29}$

$$T_{0.05, 29} = \pm \underline{2.0452}$$

$$T_{\text{stat}}$$



$$-T_{\alpha, df} < T_{\text{stat}} < +T_{\alpha, df}$$

$$-2.0452 < \underline{-0.3136} < 2.0452$$

H₀: is failed to Reject.

Case 3

Claim is about σ

χ^2 test.

$$df = \frac{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}{\left(\frac{1}{n_1-1}\right)\left(\frac{s_1^2}{n_1}\right) + \left(\frac{1}{n_2-1}\right)\left(\frac{s_2^2}{n_2}\right)}$$

χ^2

$$\chi_{\alpha, df}^2 = ??$$

Ex Ram grows Tomatoes in two separate fields. When tomatoes are ready to pick.

He is interested to check whether the size of Tomato plants are differ in size.

He collect a random sample from each fields & measure the height of the plants.

	Field 1	Field 2
Sample Mean	1.3	1.6
Sample SD	0.5	0.3
Sample Size	22	24

Claim is : $\underline{\mu_1 - \mu_2 = 0}$

Opposite : $\underline{\mu_1 - \mu_2 \neq 0}$

$$H_0: \mu_1 - \mu_2 = 0$$

$$H_1: \mu_1 - \mu_2 \neq 0$$

$$\alpha = 0.05$$

$$T_{\text{Stat}} = \frac{(\bar{x}_1 - \bar{x}_2) - D_0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$
$$= \frac{(1.3 - 1.6) - 0}{\sqrt{\frac{0.5^2}{22} + \frac{0.3^2}{24}}}$$

$$\bar{T}_{\text{Stat}} = \frac{-0.3}{0.1229375} = \underline{\underline{-2.44}}$$

$$T_{\text{Critical}} = T_{\alpha, df}$$

$$df = \frac{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}{\frac{1}{(n_1-1)}\left(\frac{s_1^2}{n_1}\right) + \frac{1}{(n_2-1)}\left(\frac{s_2^2}{n_2}\right)}$$

$$\frac{0.25}{22} + \frac{0.09}{24}$$

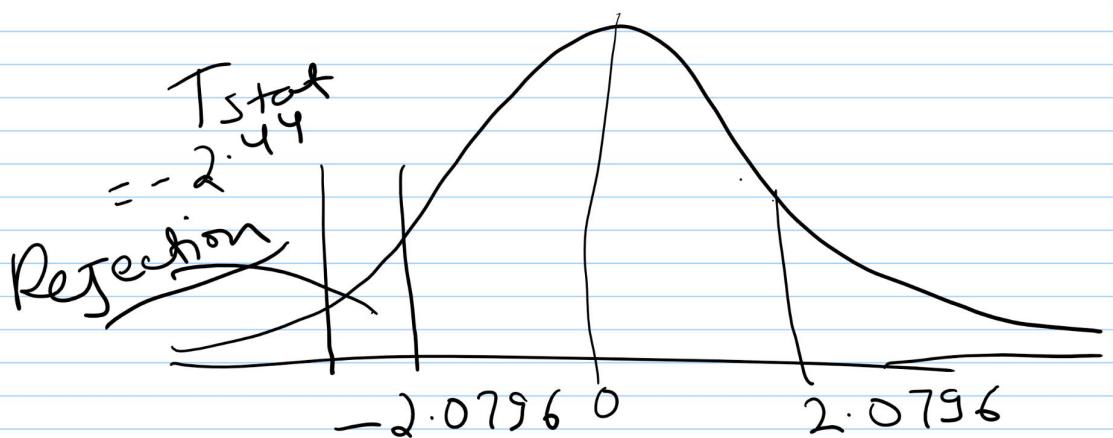
$$= \frac{\frac{1}{21} \times \frac{0.25}{22} + \frac{1}{23} \times \frac{0.09}{24}}{}$$

$$= \frac{0.015113}{7.0416 \times 10^{-4}}$$

$$df = 21.4621$$

$$df \approx 21$$

$$\underline{T_{0.05, 21}} = \pm 2.0796$$



$$T_{\text{stat}} < -T_{\alpha, df} = -T_{\text{critical}}$$

H_0 is Rejected.

Interpretation

| There is enough evidences
to reject the claim.
||

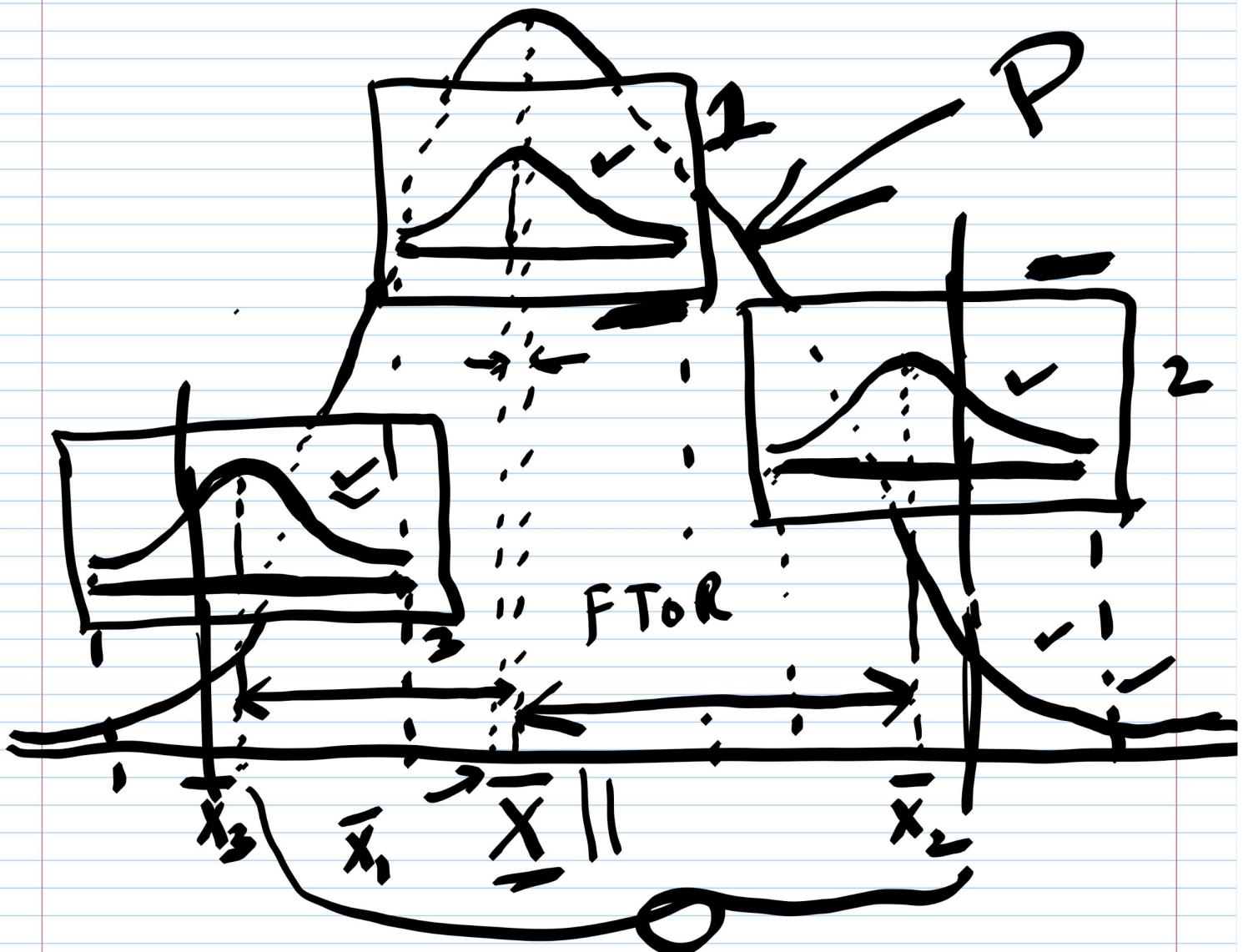
ANOVA: (ANalysis Of VAriance)

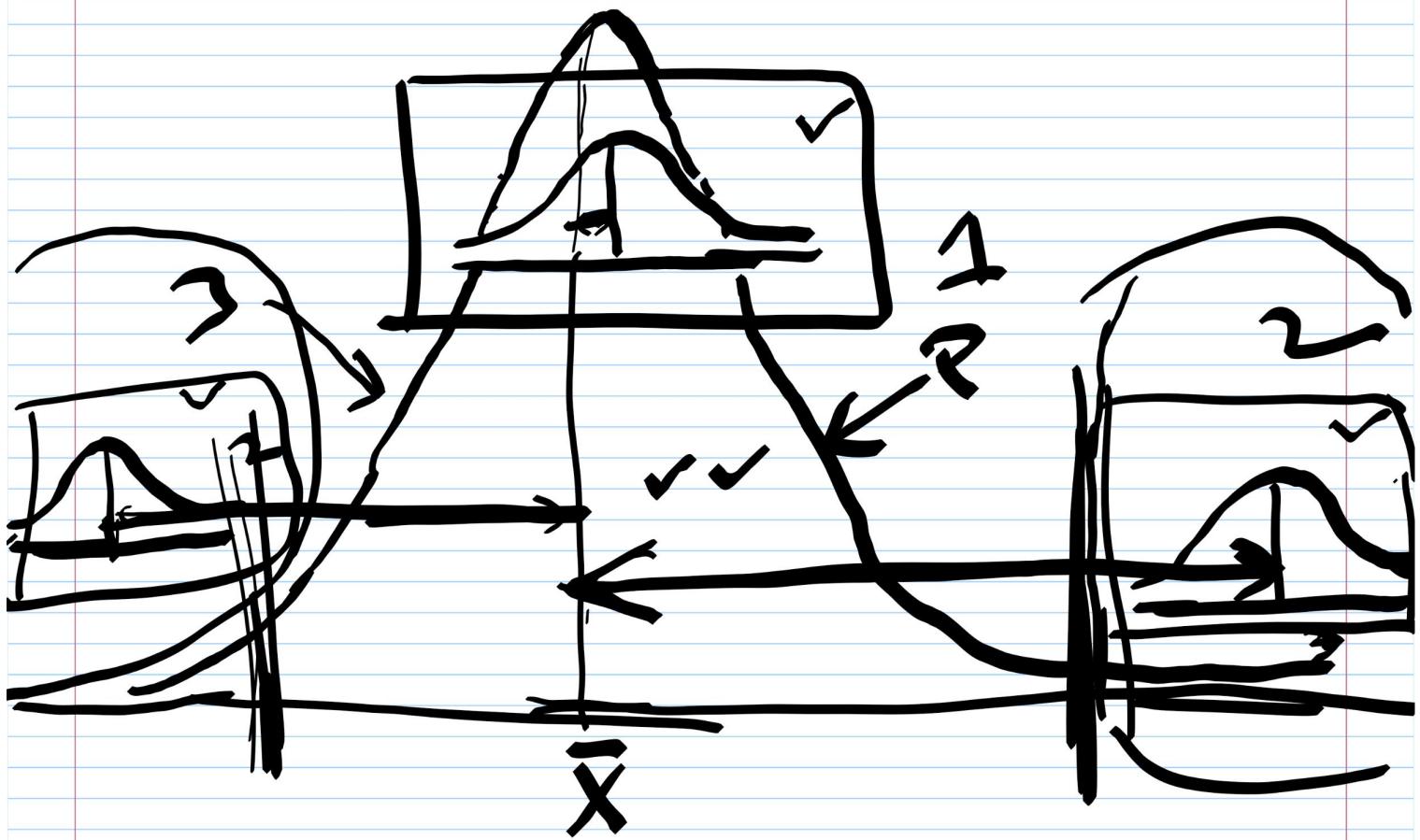
- * ONE SAMPLE TEST: 1 Popu.
- * Two Sample Test: 2 Popu.

If we wish to Compare
means of more than
two population.

For this we Use ANOVA

Sample
Do all these means
comes from a common
population.?





NULL HYPOTHESIS

$$H_0 : \underline{\mu_1 = \mu_2 = \mu_3}$$

All three Samples
likely come from
Same Population.

Pairwise Comparison
Three test T-Test

\bar{X}_1	\bar{X}_1	\bar{X}_2	\bar{X}_3
\bar{X}_1	$H_0: \bar{X}_1 = \bar{X}_2$ $\alpha = 0.05$	95% 5%	<u>Confidence</u> <u>error</u>
\bar{X}_2	$H_0: \bar{X}_1 = \bar{X}_3$ $\alpha = 0.05$	$H_0: \bar{X}_2 = \bar{X}_3$ $\alpha = 0.05$	
\bar{X}_3			

errors compounds
with each test

$$\text{Cont} = (0.95)(0.95)(0.95)$$

$$\frac{1}{3} \approx 85.7\% = 0.857$$

$$\text{Significance} = 1 - 0.857$$

$$= \underline{\underline{0.147}}$$

14.7 %

If have more # of Sample

Significance $\alpha \rightarrow 1$

ANOVA

: Test the Variability between the

Samples & within the sample

{Variability Between
the means}

= {Variability within
the samples.}

= Variance Between
Variance Within

~ F - distribution

\Rightarrow Variance Between is
Some large value

Variance within is some
small value.

$\frac{\text{Large}}{\text{Small}} > 1$

is much greater than
One then Reject H₀

$\frac{\text{Similar}}{\text{Similar}} \approx 1$

Failed to Reject H₀

$\frac{\text{Small}}{\text{Large}} < 1$

Failed to Reject H₀

SSC [Sum of Square
between the
Sample]

SSE [sum of square
within the Sample]

$$\text{MSC} = \frac{\text{SSC}}{df} \leftarrow \text{V.B}$$

df Sample (column)

$$\text{MSE} = \frac{\text{SSE}}{df_{\text{error}}} \leftarrow \text{V.B}$$

$$F = \frac{\text{MSC}}{\text{MSE}} \leftarrow \begin{matrix} \text{F dist.} \\ \text{V.B. within} \end{matrix}$$

$$\underline{\underline{SSC}} = \sum_{i=1}^{K=3} (\bar{x}_i - \bar{\bar{x}})^2 * \underline{\text{Size of Sample}}$$

$$= \sum_{i=1}^k (\bar{x}_i - \bar{\bar{x}})^2 * \frac{n}{\pi}$$

n: Sample size

$$SSE = \sum_{j=1}^K \sum_{i=1}^n (x_{ij} - \bar{x}_j)^2$$

$$df_{\text{Sample (d.f.)}} = \underbrace{\#\text{ of Samples}}_{-1}$$

$$df_{\text{error}} = N - \frac{\#\text{ of Sample}}{N - K}$$

Ex 21 Student at some University which are Selected for an Study about Students Skills.

7 Ist yr 7 IInd yr 7 IIIrd yr

Skill test is conducted
total Score 100

Interested to Study that whether or not there is a difference in Skills exist between three diffn.

Year levels.

	Year 1	Year 2	Year 3
1	82	71	64
2	93	62	73
3	61	85	87
4	74	94	91
5	69	78	56
6	70	66	78
7	53	71	87
	$\bar{x}_1 = \frac{71+71}{2} = 71$	$\bar{x}_2 = \frac{75+29}{2} = 52$	$\bar{x}_3 = \frac{76+57}{2} = 66.5$

$$\bar{x} = \frac{\bar{x}_1 + \bar{x}_2 + \bar{x}_3}{3}$$

$$H_0: \mu_1 = \mu_2 = \mu_3$$

$$\alpha = 0.05$$

$$\sum_{i=1}^{21} x_i = \frac{74 \cdot 52}{21} = 74.52$$

$$\underline{SSC} = \sum_{i=1}^3 (\bar{x}_i - \bar{\bar{x}})^2 * 7$$

$$= [(71.71 - 74.52)^2 + (75.29 - 74.52)^2 \\ + (76.57 - 74.52)^2] * 2 \\ = \frac{88.6667}{}$$

$$\underline{SSE} = \sum_{j=1}^3 \left[\sum_{i=1}^7 (x_{ij} - \bar{x}_j)^2 \right]$$

$$= \sum_{j=1}^3 \left[\text{Var}(x_j) * (n-1) \right]$$

$$= \sum_{j=1}^3 \underline{\text{Var}(x_j) * 6}$$

$$= \underline{2812.571429}$$

$$\underline{MSE} = \frac{\underline{SSC}}{\underline{df_{col.}}}$$

$$df_{col.} = 3 - 1 \\ = 2$$

$$MSE = \frac{88.66667}{2} \\ = \underline{44.3333}$$

$$\underline{MSE} = \frac{\underline{SSE}}{\underline{df_{wikt.}}}$$

$$df_{wikt.} = \underline{N - C^{(F)}}$$

of samples

$$\begin{aligned} &= 21 - 3 \\ &= \underline{\underline{18}} \end{aligned}$$

$$MSE = \frac{2812.571423}{18}$$

$$= \underline{\underline{156.254}}$$

$$F = \frac{MSC}{MSE} = \frac{44.3333}{156.254}$$

$$= 0.283726 \dots$$

$$\underline{\underline{F_{\text{stat}}}} \approx \underline{\underline{0.2837}} \rightarrow F_{\text{table}}$$

$$\underline{\underline{F_{\text{critical}}}} = F_{\alpha, df_{\text{cal}}, df_{\text{with}}}$$

$$= \underline{3.55455715}$$

$$\frac{F_{\text{Score}}}{\text{STAT}} < \underline{F_{\text{critical}}}$$

H_0 : Failed to Reject