

Stat 235

Lab 4

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Lab EL12

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November 19, 2018

1**1 a)**

Keeping other parameters constant, changing the confidence level yields the following:

| Confidence Level | Margin of Error |
|------------------|-----------------|
| 0.90 | 0.300308 |
| 0.95 | 0.357839 |
| 0.99 | 0.470280 |

Table 1: My caption

As seen in Table 1 above, the Margin of Error increases as the Confidence Level is increased. This makes sense because the margin of error depends on the z value, which increases as $(1 - \alpha)$ increases.

1 b)

| Confidence Level | Observed Fraction of Intervals That Failed to Cover the Hypothesized Population Mean |
|------------------|--|
| 0.90 | 0.11 |
| 0.95 | 0.06 |
| 0.99 | 0.02 |

Table 2: My caption

Theoretically, the confidence level and the fraction of intervals that failed to cover the hypothesized mean should be add up to 1. Here, we see that the values are reasonable, adding up to 1.01 in all cases. Of course, a small difference is expected since we are using experimental data.

2

$$H_0 : \mu = 64 \quad vs. \quad H_A : \mu \neq 64$$

2 a)

| Level of Significance | Number of Samples That Led to the Rejection of H_0 | Observed Fraction of Samples |
|-----------------------|--|---------------------------------|
| 0.10 | 89 | 0.89 |
| 0.05 | 94 | 0.94 |
| 0.01 | 98 | 0.98 |

Table 3: My caption

As the level of significance increases, the number of samples also increases. This is because the margin of error also increases??????

2 b)

Write your null hypothesis. (Should have a solid understanding of p-values for this)

Compare the outcome of the test at the 5% level of significance with the 95% confidence intervals that failed to cover the mean of 64 for each sample. Repeat the exercise with the 1% level of significance and the 99% confidence intervals. What do you conclude about the relationship between confidence intervals and two-sided tests?

90% confidence interval

what isn't this the same

95% confidence interval

what isn't this the same

99% confidence interval

what isn't this the same

3

Summary tables for Alloy 1 and 2, Calculate the Confidence intervals yourself.

3 a)

| Alloy 1 | |
|-------------------------|-------------|
| Mean | 65.09 |
| Standard Error | 0.360980466 |
| Median | 64.6 |
| Mode | 63.8 |
| Standard Deviation | 1.977171438 |
| Sample Variance | 3.909206897 |
| Kurtosis | 0.042639157 |
| Skewness | 0.718164135 |
| Range | 8.2 |
| Minimum | 61.7 |
| Maximum | 69.9 |
| Sum | 1952.7 |
| Count | 30 |
| Confidence Level(95.0%) | 0.738287948 |

Table 4: My caption

The confidence interval is calculated as follows:

$$65.09 \pm 0.738287948 \approx (64.352, 65.828)$$

| Alloy 2 | |
|-------------------------|-------------|
| Mean | 65.27333333 |
| Standard Error | 0.167601973 |
| Median | 65 |
| Mode | 64.9 |
| Standard Deviation | 0.917993815 |
| Sample Variance | 0.842712644 |
| Kurtosis | 9.565960304 |
| Skewness | 2.914366915 |
| Range | 4.5 |
| Minimum | 64.5 |
| Maximum | 69 |
| Sum | 1958.2 |
| Count | 30 |
| Confidence Level(95.0%) | 0.342784524 |

Table 5: My caption

The confidence interval is calculated as follows:

$$65.27333333 \pm 0.342784524 \approx (64.931, 65.616)$$

Alloy 2 appears to be stronger, since it has a higher mean, median and mode compared to Alloy 1.

3 b)

For both of the alloys, there isn't any strong evidence that the mean strength is below the required threshold value of 64. For both of the 95% confidence intervals, the lower bound is above 64, so the chance for a mean strength below 64 is low.

4

Do the data provide evidence that the mean strength of each alloy exceeds the threshold value of 64 ksi? Now you will answer the question by carrying out the appropriate statistical tests.

4 a)

Carry out an appropriate test to check the above claim using the data for each alloy. In particular, state the null and alternative hypotheses in terms of the population parameters, obtain the value of the test statistic, specify the distribution of the test statistic under the null hypothesis, and obtain the p-value of the test. What do you conclude? Notice that as there is no appropriate feature in Data Analysis to carry out the test directly, so you will have to calculate the value of the test statistic and the corresponding p-value by entering appropriate formulas into Excel worksheet. Lab 3 Instructions may be useful in this part.

Show your work here. (This is where L^AT_EX shines)

$$H_0 : \mu \leq 64 \quad vs. \quad H_A : \mu > 64$$

$$t_0 = \frac{\bar{x} - \mu}{s/\sqrt{n}} = XX \sim t_{x,x}$$

$$p - value : XX$$

We reject H_0 because...

4 b)

What are the assumptions about the distribution of strength required to make the tests in part (a) valid? Do the assumptions hold? Explain briefly. It is not required to verify the assumptions with Excel.

The assumptions to make the tests in part (a) valid are as follows:

- 1.

What assumptions must be true for a t-test? Is there a theorem we covered that related to our normal distribution?

The following assumptions must be true for a t-test:

1.

The Central Limit Theorem.....

5

In this part , you will compare the mean strength of ALLOY 1 and ALLOY 2 rods. Do the data provide any evidence of a difference in the mean strengths of ALLOY 1 and ALLOY 2 rods?

5 a)

Answer the above question by carrying out the appropriate test in the Data Analysis menu. Before you choose an appropriate test, you might refer to the output in Question 3 to decide what test would be appropriate. In particular, state the null and alternative hypotheses in terms of the population parameters, obtain the value of the test statistic, specify the distribution of the test statistic under the null hypothesis, and obtain the p - value of the test. What do you conclude?

$$H_0 : \mu_1 - \mu_2 = 0 \quad vs. \quad H_A : \mu_1 - \mu_2 \neq 0$$

$$t_0 =$$

$$p - value : XX$$

Output: t-test output from Excel. For Hypotheses, is this one or 2 tailed? Choose the correct t-test.

5 b)

What are the assumptions about the distribution of strength required to make the tests in part (a) valid? Do the assumptions hold? Explain briefly. It is not required to verify the assumptions with Excel.

The assumptions to make the tests in part (a) valid are as follows:

1.

What are the assumptions for the t-test?

The following assumptions must be true for a t-test:

1.

The Central Limit Theorem.....

6

Thirty ALLOY 2 rods were subjected to a combination of high pressure and temperature. In this question, you will estimate the effect of the treatment on the mean strength of the rods.

6 a)

Do the data provide evidence that the treatment increased the mean strength of the ALLOY 2 rods? Answer the question by carrying out an appropriate test in Excel. In particular, state the null and alternative hypotheses in terms of the population parameters, obtain the value of the test statistic, specify the distribution of the test statistic under the null hypothesis, and obtain the p-value of the test. What do you conclude?

$$H_0 : \mu_1 = \mu_2 \quad vs. \quad H_A : \mu_1 \neq \mu_2$$

$$t_0 =$$

$$p - value : XX$$

t-test output from excel. Choose t-test carefully

6 b)

Use the Descriptive Statistics feature in the Data Analysis menu to obtain a 95% two-sided confidence interval for the mean change in strength of ALLOY 2 rods after the treatment. First create a new variable, EFFECT, defined as the difference in strength between ALLOY 2 + TREATMENT rods and ALLOY 2 rods. Is the interval consistent with the test outcome in part (a)? Explain briefly.

paste summary statistics from excel

6 c)

What are the assumptions necessary to make the test in part (a) and confidence interval in part (b) valid? Do the assumptions hold? Explain briefly.

The assumptions to make the tests in part (a) valid are as follows:

1.

what are the assumptions for a t-test? Is there a theorem we touched on earlier that relates to the normal distribution?

The following assumptions must be true for a t-test:

1.

The Central Limit Theorem.....

6 d)

Is the effect of the treatment independent of the initial strength of the rods? In order to answer the question, obtain the plot of the variable EFFECT versus ALLOY 2 measurements. What do you conclude?

Output: Change in strength vs Scatter plot of Alloy 2 strength. Remember to put the response on the y-axis. All relationships have error, look at the middle data cloud to determine shape.

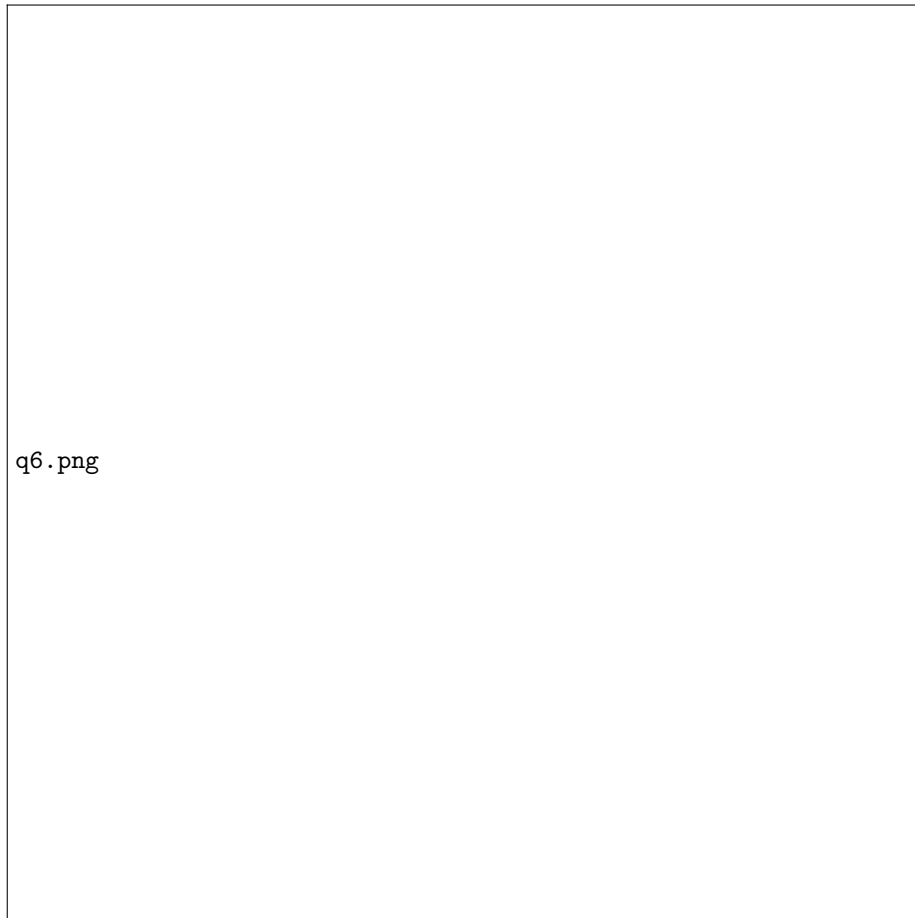


Figure 1: My caption