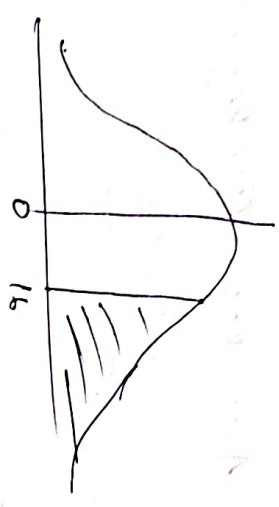


Must Normal distribution area prob

$$P(-2 < Z < 0) + P(0 < Z < 1.6) = 0.5 + 0.355 = 0.855$$

New $P(Z \geq 1.6)$



we have the area for $0 \rightarrow \infty$

\downarrow
0.5

\therefore area ≥ 1.6

\therefore 0.5 - area $(0 \rightarrow 1.6)$

Electric lamp problem $\epsilon -$

$P(X \leq 800)$ $N = 16000$

$\hookrightarrow P(0 \leq X \leq 800)$

$= P\left(\frac{0-1600}{200} \leq Z \leq \frac{800-1600}{200}\right)$

$= P(-5 \leq Z \leq -1)$

$= P(0 \leq Z < 5) - P(0 < Z < 1)$

Normal area \rightarrow table, or
 precision area \rightarrow problem
 removed \rightarrow deleted to these
 term during any
 problem

Exponential distribution $\rightarrow (\lambda > 0)$

$X \sim \text{ED } (\lambda > 0)$

if pdf

$f(x) = \begin{cases} \lambda \cdot e^{-\lambda x} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$

$f(x) \geq 0$

$\int_{-\infty}^{\infty} f(x) dx =$

$E(X) = \frac{1}{\lambda}$

$\text{Var}(X) = \frac{1}{\lambda^2}$

topics

Eg:-

The mileage which cars cover get with a certain kind of radial tire is with exponential distribution - mean = 40000 find the probabilities of the tires will last (i) at least 30000 km, (ii) at most 30000 km.

Sol. $X \sim \text{ED}(\lambda)$ with $\text{mean} = \frac{1}{\lambda}$

$$f(x) = \begin{cases} \lambda \cdot e^{-\lambda x} & ; x \geq 0 \\ 0 & ; \text{else} \end{cases} \Rightarrow \lambda = \frac{1}{40000}$$

(i)

$$P(X \geq 20000) = \frac{1}{40000} \int_{20000}^{\infty} e^{-\frac{1}{40000}x} dx$$

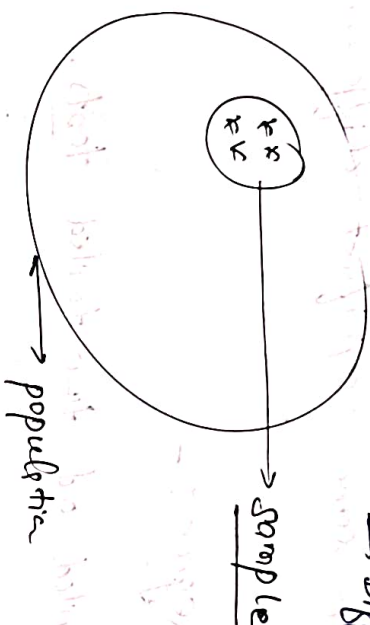
$$P(X \leq 40000) = \int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^{40000} f(x) dx + \int_{40000}^{\infty} f(x) dx$$

NIL

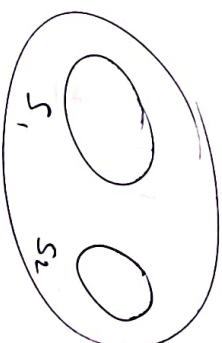
module 5

Hypothesis Testing :-

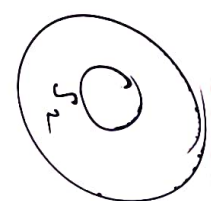
→ Different Parameters



sample \subseteq population



→ S_1 and S_2 from a single population



→ S_1 and S_2 from two different populations.

Different types of hypothesis :-

1) ~~statistical~~ ^{NIL} hypothesis ($\theta \geq \theta_0$)

ii) ~~statistical~~ ^{NIL} Alternative hypothesis ($\theta \neq \theta_0$)

Null mean there is no any significant difference whereas Alternative mean there is some significant difference.

Central Region :-

one tailed and two tailed tests.

Table for z test :-

Name of test	log %

Types of Sampling theory :-

- 1.) Large sample
- 2.) Small sample

Procedure for Hypothesis testing

① Null type hypothesis

$$H_0: \theta = \theta_0$$

$$H_0: \theta_1 = \theta_2$$

② Alternative hypothesis

$$H_1: \theta \neq \theta_0 \quad (\theta_1 = \theta_2)$$

$$H_1: \theta > \theta_0 \quad \text{Two tailed test}$$

↪ Right one tailed test

$$H_1: \theta < \theta_0 \quad \text{Left one tailed test}$$

$$\textcircled{3} \quad \text{LOS} = \alpha \% = 1\% \quad \textcircled{or} \quad 5\%$$

$$= \frac{t_{\text{test}}}{t_{\text{table}}} \quad 0.01 \quad \textcircled{or} \quad 0.05$$

$$Z_{\alpha \%} = Z_{\text{table}}$$

④ Test statistics

$$Z_{\text{cal}} = \frac{t - E(t)}{S.E(t)}$$

⑤ Comparison and Conclusion :-

$$\left| Z_{\text{cal}} \right| \leq \left| Z_{\text{table}} \right|$$

Z test for different proportion :-

the test statistics Z =

Z test for single mean :-

$$Z = \frac{\bar{X} - \mu_0}{\frac{\sigma}{\sqrt{n}}}$$

Z test for Different Means :-

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