

Physics 341 - Lecture 18

① → Comparing two std. dev.
to one another F-test

② → Remainder of Assignment 4

	Compare means	Compare std. dev.
Known σ	z	χ^2
Unknown σ	t	?

$$\chi^2 = \frac{(N-1) S^2}{\sigma^2}$$

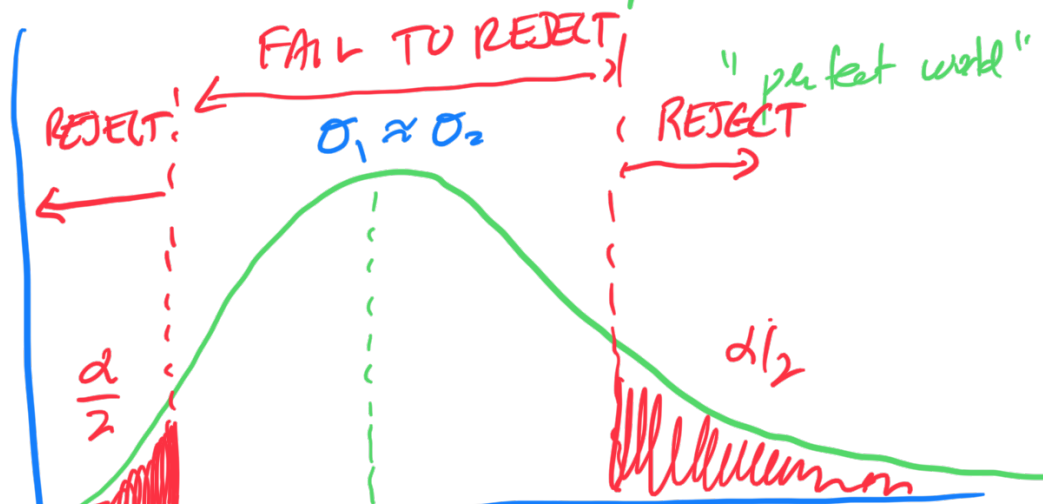
New situation

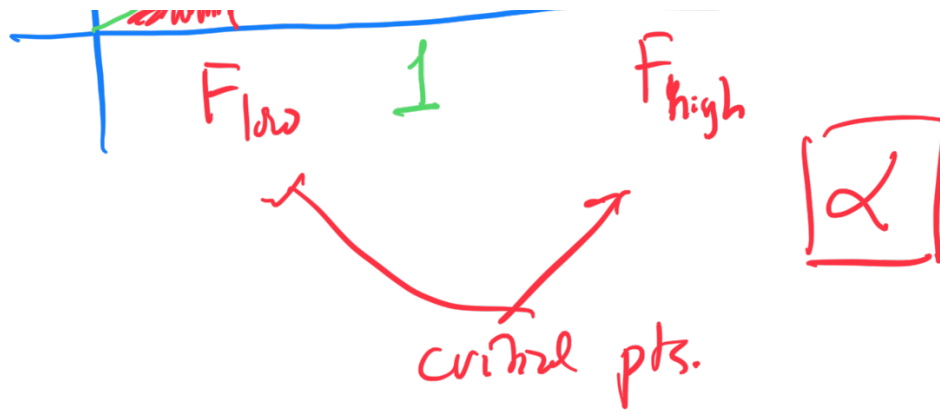
σ_1	vs.	σ_2	?
S_1		S_2	

$$F_{\text{data}} = \frac{S_1^2}{S_2^2}$$

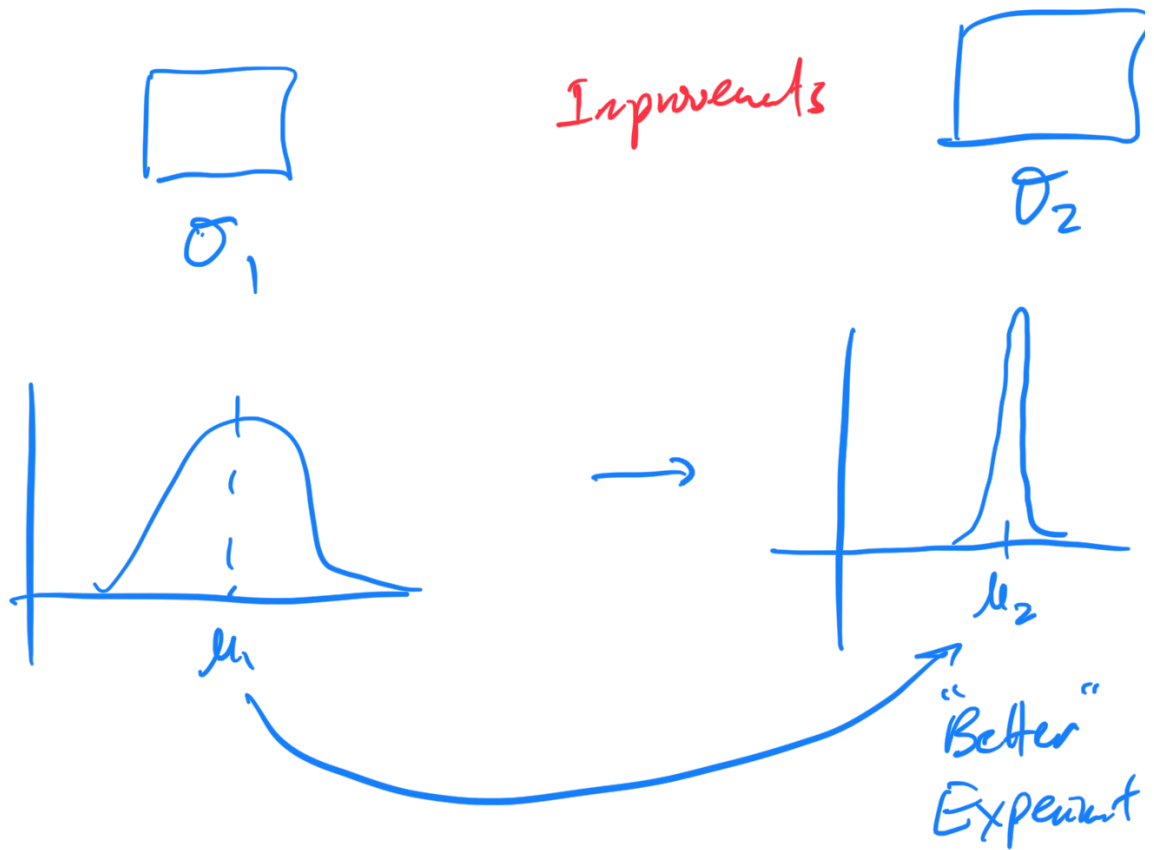
≥ 0

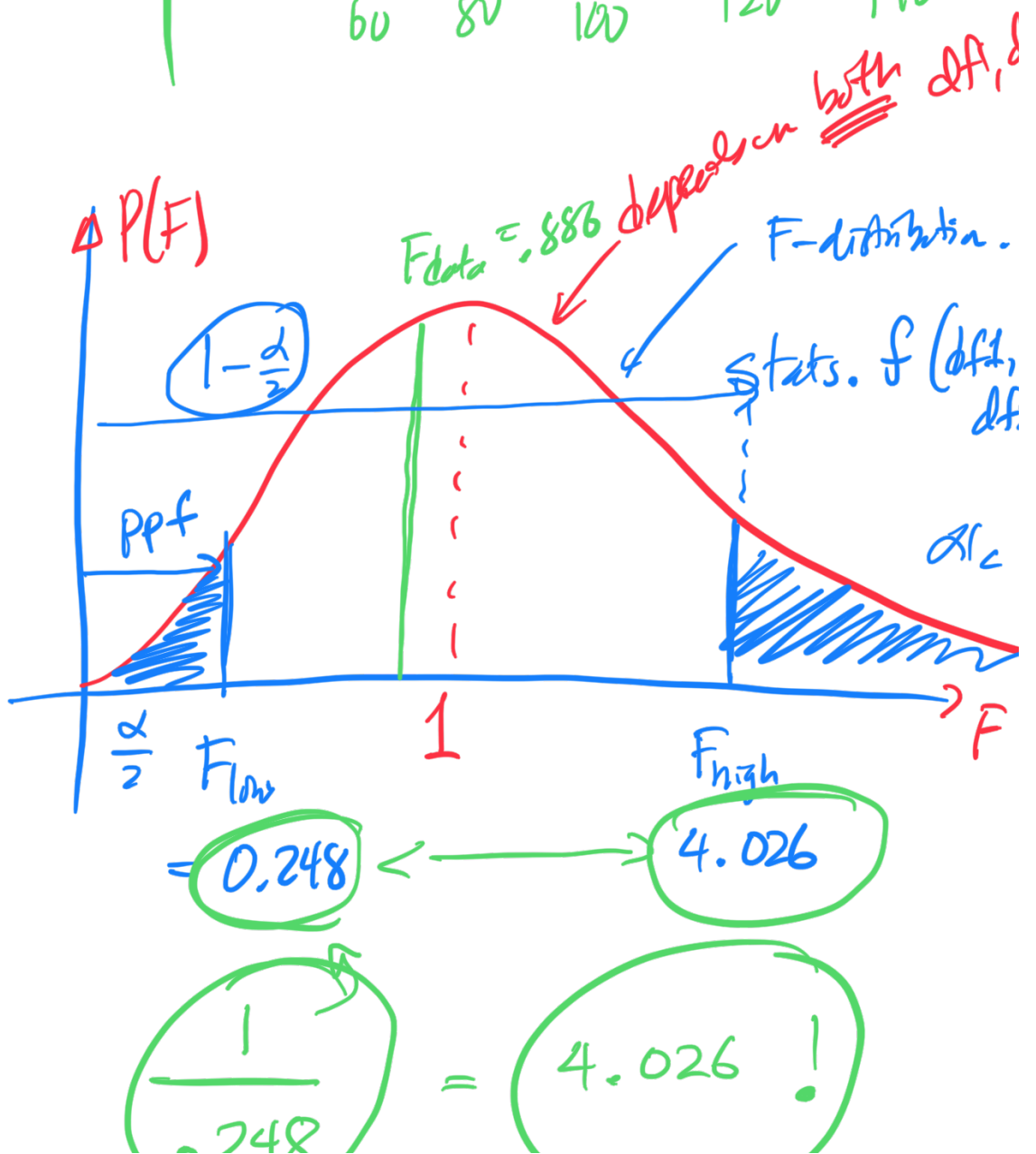
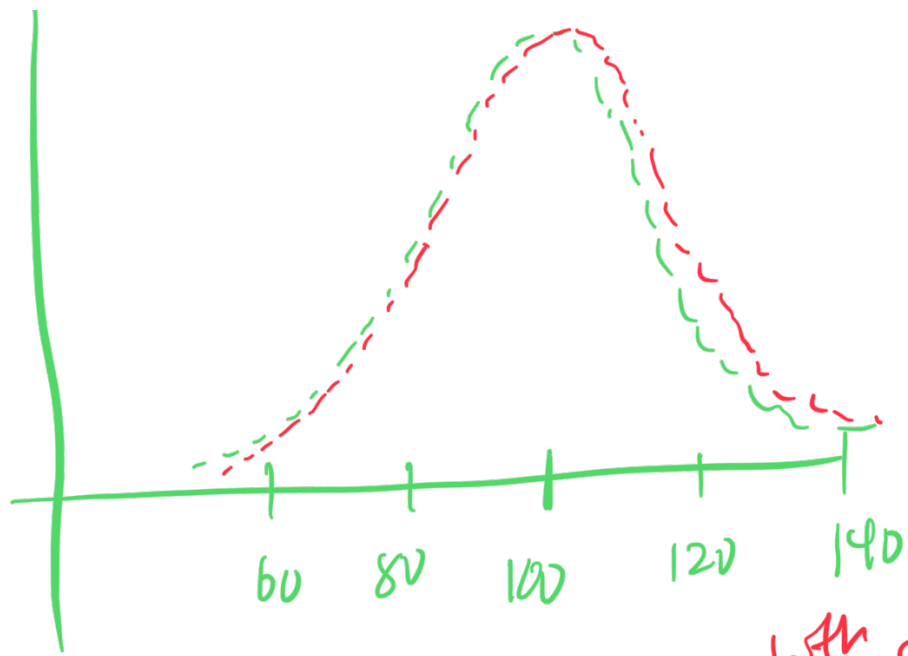
$0 \leq F \leq \infty$





INDUSTRIAL PROCESS OPT.





$$F = \frac{s_1^2}{s_2^2}$$

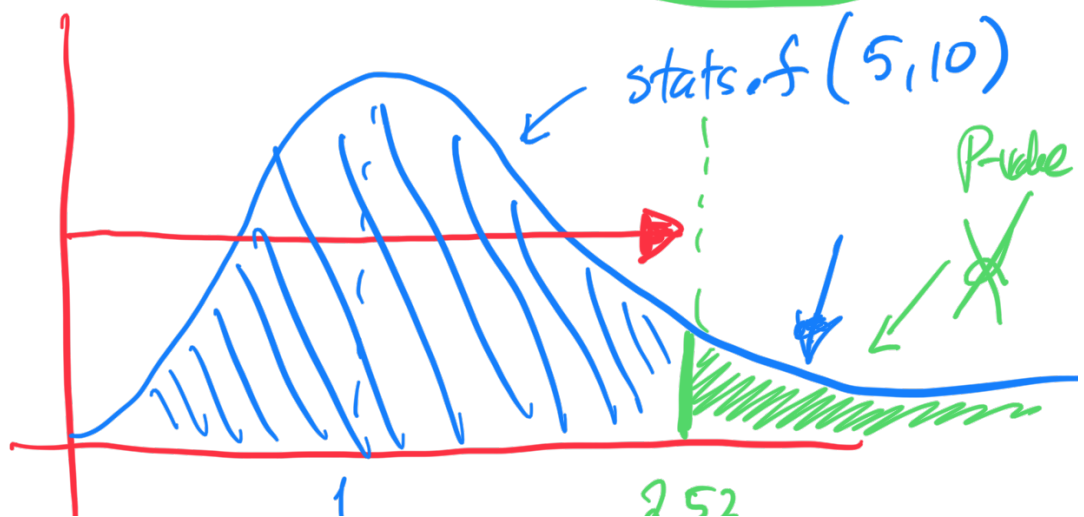
~~$$F = \frac{s_2^2}{s_1^2}$$~~

Question 7 → Mechanics of
f-distribution

(a) $\nu_1 = 5$, $\nu_2 = 10$
 df_1 df_2

"upper-tailed test"

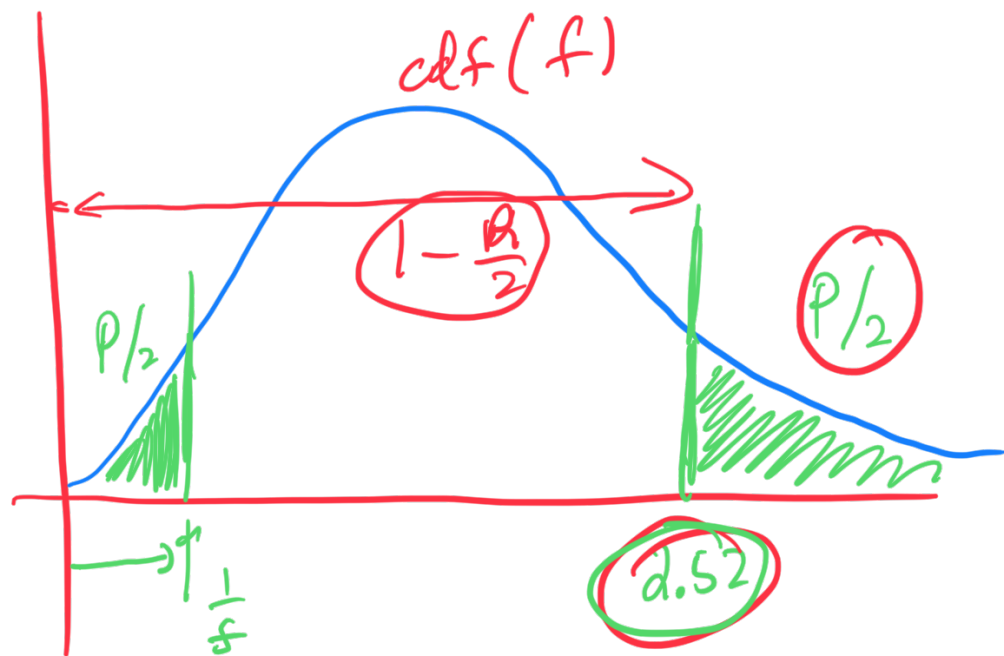
$$f = 2.52$$



$$f = \text{stats.f}(5, 10)$$

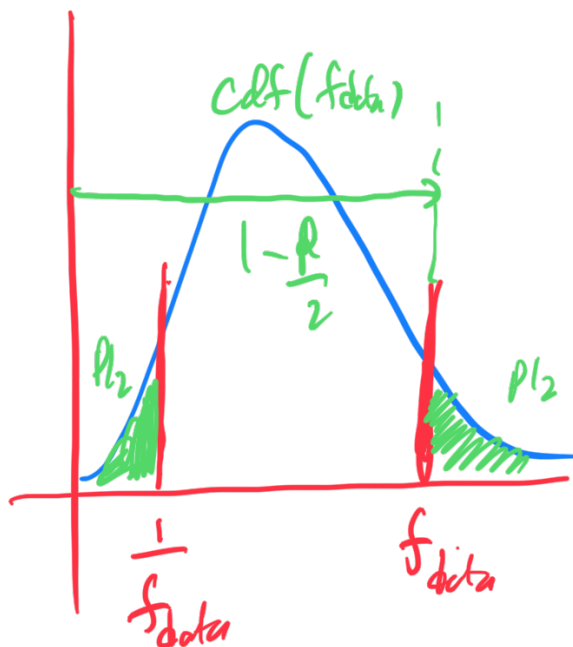
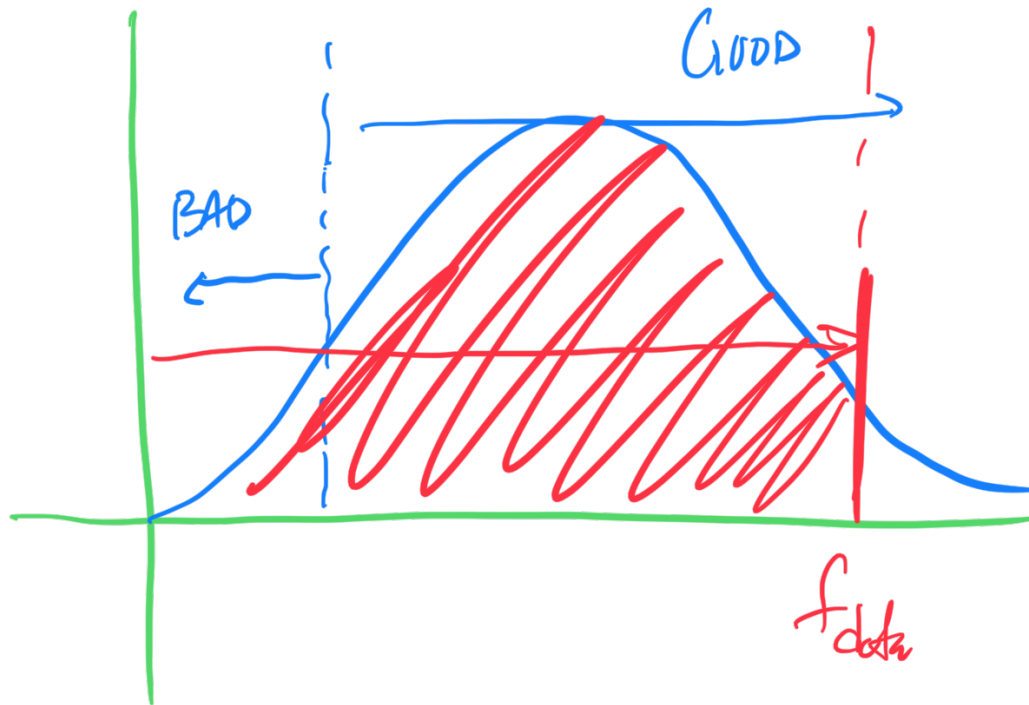
$$pr = f.cdf(2.52)$$

$$p = 1 - f.cdf(2.52)$$

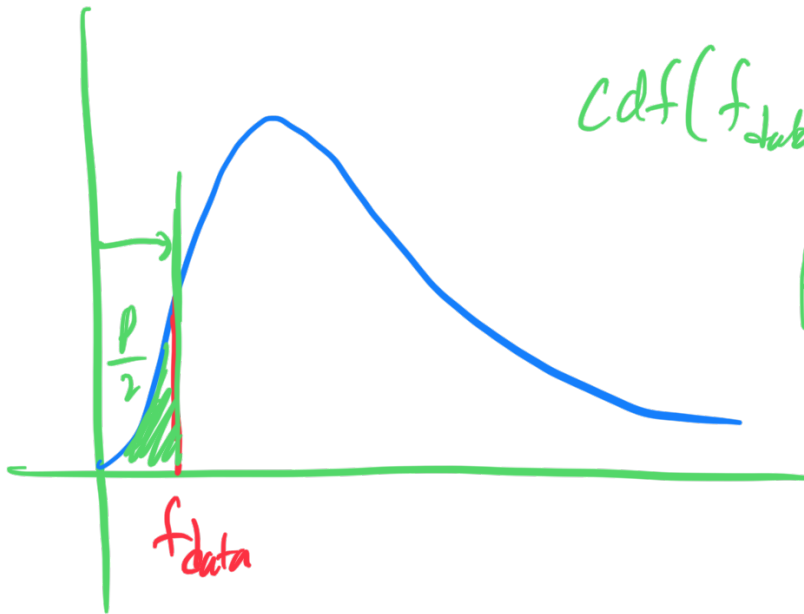


$$\begin{aligned} cdf\left(\frac{1}{f}\right) &= P/2 \\ 1 - \frac{P}{2} &= fdist.cdf(f) \\ P &= 2(1 - fdist.cdf(2.52)) \end{aligned}$$

$$p = 2 * f_{\text{dist.cdf}}\left(\frac{1}{f}\right)$$



$$p = 2(1 - \text{cdf}(f_d))$$



$$cdf(f_{data}) = \frac{P}{2}$$

$$P = 2 * cdf(f)$$