

Hypothesis Testing

Single Sample Mean

Student's t distribution Degrees of Freedom: $n - 1$ As deg. of freedom grow, t distribution becomes more normal. $t = \frac{\bar{x} - \mu}{\sigma / \sqrt{n}}$

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William Sealy Gosset, under the pseudonym *Student*, created a hypothesis test for the population mean when the population standard deviation is unknown.

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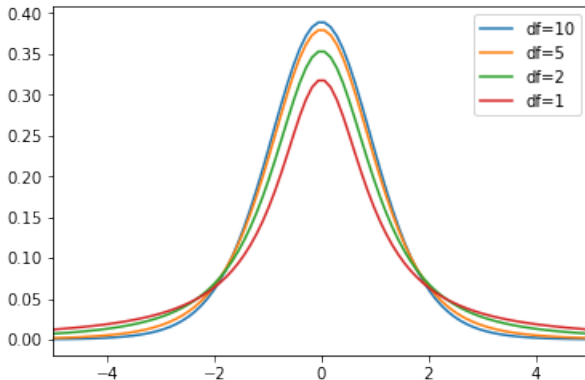
- The sample come from a normally distributed population; especially important for small sample sizes
- Sample was obtained randomly

Degrees of Freedom

The **degrees of freedom** of a sample size n is given as $n - 1$.

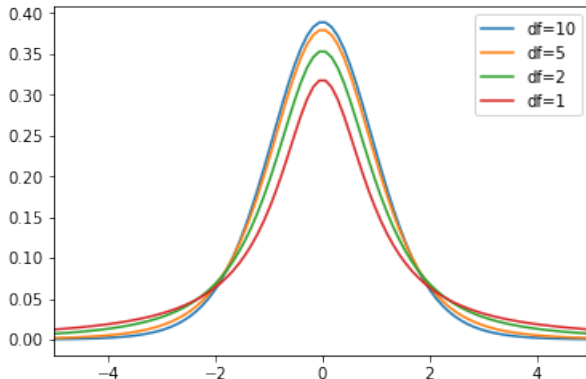
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Confidence intervals for t distribution are given by

$$\bar{x} \pm t_{\alpha/2} \left(\frac{s}{\sqrt{n}} \right)$$

where the degrees of freedom help determine the value of $t_{\alpha/2}$

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In the grand scheme of things, it's more valuable to be able to *interpret those results*.

Example 1

Example 2