

Penalty Coefficient - Input 3
F-Test Two-Sample for Variances

FALSE TRUE

	<i>Variable 1</i>	<i>Variable 2</i>
Mean	-512.478	-832.113
Variance	55807.06	20.91842
Observations	1440	480
df	1439	479
F	2667.842	
P(F<=f) one-tail	0	
F Critical one-tail	1.133139	

$M(1) > M(2)$ and $F > F \text{ Critical} \Rightarrow \text{Unequal}$

t-Test: Two-Sample Assuming Unequal Variances

	<i>Variable 1</i>	<i>Variable 2</i>
Mean	-512.478	-832.113
Variance	55807.06	20.91842
Observations	1440	480
Hypothesized Mean Difference	0	
df	1442	
t Stat	51.31516	
P(T<=t) one-tail	0	
t Critical one-tail	1.645911	
P(T<=t) two-tail	0	
t Critical two-tail	1.96161	
t Critical two-tail	1.961202	

$t \text{ Stat} > t \text{ Critical} \Rightarrow \text{False is better}$