

Self-Adaptive Penalty Coefficient - Input 1  
F-Test Two-Sample for Variances

FALSE TRUE

	<i>Variable 1</i>	<i>Variable 2</i>
Mean	-38.209	-47.876
Variance	2031.832	2705.218
Observations	1440	960
df	1439	959
F	0.751079	
P(F<=f) one-tail	4.86E-07	
F Critical one-tail	0.908043	

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

t-Test: Two-Sample Assuming Equal Variances

	<i>Variable 1</i>	<i>Variable 2</i>
Mean	-38.209	-47.876
Variance	2031.832	2705.218
Observations	1440	960
Pooled Variance	2301.13	
Hypothesized Mean Difference	0	
df	2398	
t Stat	4.83652	
P(T<=t) one-tail	7.03E-07	
t Critical one-tail	1.645489	
P(T<=t) two-tail	1.41E-06	
t Critical two-tail	1.960954	

$t \text{ Stat} < t \text{ Critical} \Rightarrow \text{No Self Adaptive Coefficient is better}$