

Self-Adaptive Penalty Coefficient - Input 2
F-Test Two-Sample for Variances

FALSE TRUE

	<i>Variable 1</i>	<i>Variable 2</i>
Mean	-102.007	-193.529
Variance	10520.66	18577.72
Observations	1440	480
df	1439	479
F	0.566305	
P(F<=f) one-tail	8.88E-16	
F Critical one-tail	0.886373	

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

t-Test: Two-Sample Assuming Equal Variances

	<i>Variable 1</i>	<i>Variable 2</i>
Mean	-102.007	-193.529
Variance	10520.66	18577.72
Observations	1440	480
Pooled Variance	12532.82	
Hypothesized Mean Difference	0	
df	1918	
t Stat	15.51149	
P(T<=t) one-tail	1.64E-51	
t Critical one-tail	1.645648	
P(T<=t) two-tail	3.27E-51	
t Critical two-tail	1.961202	

$t \text{ Stat} > t \text{ Critical} \Rightarrow \text{No Self-Adaptive Penalty Coefficient Better}$