Chapter 1

Chi-Squared χ^2 Tests

1.1 The χ^2 -Distribution

Definition 1.1

A random variable X is said to follow a χ^2 -distribution, with degree of freedom ν , iff its probability density function is given by

$$f(x) = \begin{cases} \frac{1}{2^{\nu/2}\Gamma(\nu/2)} x^{(\nu/2)-1} e^{-x/2} & \text{if } x > 0, \\ 0 & \text{otherwise.} \end{cases}$$



Figure 1.1: Illustration of how the $\chi^2_{(\nu)}$ distribution looks with increasing degree of freedom ν .

General Information

- Properties of chi-squared distributions.
 - $E(X) = \nu$ and $Var(X) = 2\nu$.
 - The $\chi^2_{(\nu)}$ distribution tends to a normal distribution as $\nu \to \infty$.
 - Suppose $Z_i \sim N(0,1)$ are independent. Then, $Z_1^2 + \cdots + Z_n^2 \sim \chi_{(n)}^2$.
 - If $X \sim \chi^2_{(\nu)}$ and $Y \sim \chi^2_{(\nu)}$, then $X + Y \sim \chi^2_{(\nu+\nu)}$.

1.2 A Goodness-of-Fit Test

General Information

1. Let [X in context].

2. Note. Use a pen to draw any necessary tables.

Test H_0 : [X follows the distribution in context] against H_1 : [X does not follows the distribution in context] at the $100\alpha\%$ significance level.

3.

x	x_1	x_2	 x_n
f_i	f_1	f_2	 f_n
e_i	e_1	e_2	 e_n
$(f_i - e_i)^2$	$\frac{(f_1-e_1)^2}{}$	$\frac{(f_2-e_2)^2}{}$	 $\frac{(f_n - e_n)^2}{}$
e_i	e_1	e_2	e_n

Table 1.1: Observed and expected frequencies for a goodness-of-fit test

- 4. Check whether $e_i \geq 5$ for each of the *n* classes. If it isn't, we need to combine *just enough* adjacent classes, till they do. Working-wise, use some underbraces/overbraces to indicate the combined values.
- 5. Under H_0 , the test statistic is

$$\chi^2 = \sum_{i=1}^n \frac{(F_i - E_i)^2}{E_i} \sim \chi^2_{(\nu)}.$$

Here, n := #classes and $\nu = (\#$ classes - #estimated parameters) - 1.

6. Continue as per usual, calculating the critical region $\chi^2_{(\nu)} > \chi^2_{(\nu,1-\alpha)}$ or the p-value.

G.C. Skills

- To find the value of $\chi^2_{(\nu,1-\alpha)}$, which satisfies $P\left(X > \chi^2_{(\nu,1-\alpha)}\right) = \alpha$, we use the table in the MF26 formula sheet (Page 9). Unfortunately, there is no inverse χ^2 function available.
- \bullet For the *p*-value:

$$\mathtt{stat} \Longrightarrow \mathtt{TESTS} \Longrightarrow \mathtt{D}: \chi^2 \mathtt{GOF}\mathtt{-Test}\dots$$

Note

If X follows a discrete uniform distribution, we must state it out in words. We cannot write $X \sim \mathrm{U}(\mu, \sigma^2)$ as this would denote that X is a continuous random variable. But if $X \sim \mathrm{B}(n, p)$ (or $X \sim \mathrm{Po}(\lambda)$, etc.), then we can just denote it as such.

Example 1.1: #**estimated parameters** = 0

Given $X \sim N(0,1)$ (note how the *population parameters* that define the distribution are *known*), the degree of freedom $\nu = \#$ estimated parameters =: n.

Example 1.2: #**estimated parameters** = 1

Consider when $X \sim B(m, p)$, such that the expected frequency for each of the n classes is at least 5, but we do not know the exact value of p. So, we *estimate* it according to the sample given. Then, the degree of freedom is $\nu = n - 1 - 1 = n - 2$.

Example 1.3: #**estimated parameters** = 2

Similarly, suppose $X \sim N(\mu, \sigma^2)$, such that the expected frequency of each of the n classes is at least 5, and the true values of μ and σ^2 are unknown. In this case, the degree of freedom $\nu = n - 2 - 1 = n - 3$.

Note

Consider when we are testing

Test
$$H_0: X \sim N(\mu, \sigma^2)$$

against $H_1: X \not\sim N(\mu, \sigma^2)$
at the $100\alpha\%$ significance level.

So, we want to fill up the values of e_i below.

x	$a_1 \le x_1 \le a_2$	$a_2 \le x_2 \le a_3$	• • •	$a_n \le x_n \le a_{n+1}$
f_i	f_1	f_2		f_n
e_i	e_1	e_2		e_n

Table 1.2: Observed and expected frequencies when testing goodness-of-fit with a normal distribution.

Let the sample size $\sum f_i$ be m. Then, we should calculate $e_1 = m \operatorname{P}(-\infty < X \le a_2)$ and $e_n = m \operatorname{P}(a_n \le X < \infty)$, instead of $e_1 = m \operatorname{P}(a_1 \le X \le a_2)$ or $e_n = m \operatorname{P}(a_n \le X \le a_{n+1})$. Similarly, for goodness-of-fit tests with Poisson and Geometric distributions, we must also be careful in ensuring that we account for all possible values which X can take on, in calculating e_i .

Note

Suppose we are given a question of the following form.

Some context...

x_i	x_1	x_2	 x_n
f_i	f_1	f_2	 f_n

Table 1.3: Some data.

- (i) Show, at the $100\alpha\%$ significance level, that the data does not support the hypothesis of $X \sim \text{Geo}(p)$ with p = 0.5.
- (ii) State how the test in (i) would have to be amended to test the hypothesis of a geometric distribution for an unspecified value of p.

Then, for (ii), two main changes have to be made:

- 1. Estimate the value of p by computing the sample mean \bar{x} and letting $p = 1/\bar{x}$.
- 2. Adjust the degree of freedom from 4 to 4-1=3, as there is one more restriction, that the mean must agree.

(The phrasing is similar for gof tests for other distributions; simply use the appropriate estimators for the unknown population parameters.)

1.3 Tests of Independence

General Information

1. Let [X in context].

Test H_0 : [X in context] is independent of [Y in context] against H_1 : [X in context] is dependent on [Y in context] at the $100\alpha\%$ significance level.

3. Note. Unless the question asks for it, we do not need to write $\left[\frac{(f_i - e_i)^2}{e_i}\right]$ or its corresponding values, in the following table.

f. ($f_i(e_i)\left[\frac{(f_i-e_i)^2}{e_i}\right]$		X			
$\int i \left(e_i \right) \left[\begin{array}{c} e_i \end{array} \right] \left[\begin{array}{c} \end{array} \right]$		x_1	x_2		x_n	Total
	y_1					t_{r_1}
V	y_2					t_{r_2}
1	:					:
	y_m					t_{r_m}
	Total	t_{c_1}	t_{c_2}		t_{c_n}	$\sum t_{r_i} + \sum t_{c_i}$

Table 1.4: Expected frequencies for a test of independence.

4. Under H_0 , the test statistic is

$$\chi^2 = \sum_{i=1}^n \frac{(F_i - E_i)^2}{E_i} \sim \chi^2_{(\nu)}.$$

Here, $n := \# \operatorname{cols}$ and $\nu = (\# \operatorname{rows} - 1)(\# \operatorname{cols} - 1)$.

5. Continue as per usual, calculating the critical region $\chi^2_{(\nu)} > \chi^2_{(\nu,1-\alpha)}$ or the *p*-value.

G.C. Skills

Key in the matrix of observed frequencies (not Table 1.2 of expected frequencies):

2nd
$$\Longrightarrow x^{-1} \Longrightarrow EDIT \Longrightarrow \lceil A \rceil$$
.

Then, conduct the test for independence:

$$\mathtt{stat} \Longrightarrow \mathtt{TESTS} \Longrightarrow \mathtt{C} \colon \chi^2 \mathtt{-Test} \dots$$

Note

If it's unclear as to what is to be stated as independent/dependent in the hypotheses, consider the expected values and how they relate to the context.

Example 1.4

Consider the following context:

Statement	Independent/Dependent?
There is consistency in the marking of the two T.A.s.	?
There is no consistency in the marking of the two T.A.s.	?

Table 1.5: Two statements on the relationship between the marks awarded and the T.A. marking.

Then, under H_0 — the independence claim — the expected frequencies are as stated below.

		(Grad	e
e	ij	A	B	C
A.	X	a	b	c
Ë	Y	a	b	c

Table 1.6: Expected frequencies.

Since $e_{1j} = e_{2j}$ for all $1 \le j \le 3$, we infer the following.

Statement	Independent/Dependent?
There is consistency in the marking of the two T.A.s.	Independent
There is no consistency in the marking of the two T.A.s.	Dependent

Table 1.7: Which statement corresponds to independence and which coresponds to dependence.

Note

If the question says to "use an approximate χ^2 -statistic...", then we must use the critical region method. It is incorrect to use the p-value.

Note

Consider when we are asked to state which cells correspond to the highest contributions to the test statistic, and relate that back to the context of the question. Then:

- 1. State the cells in the form (____, ___). E.g. (High, Good) and (Low, Good).
- 2. In table 1.4, add an asterisk to each of these cells. E.g. $\boxed{1\ (5)\ [10.1]^*}$.
- 3. Use words that imply correlation and not causation. E.g. directly associated, correlates with, etc.

Note

On a similar note, if the question asks "Can it can be concluded that...", but is unclear about whether it's implying correlation or causation, it may be safer to explain both ways. i.e. what correlation is there and why is there no causation.

Note

Explain why we cannot conclude any casual relationships from a test of independence.

No, the above test does not reflect the actual casual relationship between the two factors, if it exists. Rather, it merely suggests that they are not independent.

Note

Explain why we cannot apply a χ^2 -test for independence using the data given.

The expected frequency for (___, ___) is ____ < 5. If we combine the columns, the degree of freedom $\nu = 1 \cdot 0 = 0$. If we combine the rows, $\nu = 0 \cdot 1 = 0$. Thus, we cannot apply a χ^2 -test for independence.

Chapter 2

Correlation and Linear Regression

2.1 Scatter Diagrams

Note

Guidelines for drawing a scatter diagram

- The relative position of each point on the scatter diagram should be clearly shown.
- The range of values for the set of data should be clearly shown by marking out the extreme x and y values on the corresponding axis.
- The axes should be labeled clearly with the variables.



Figure 2.1: An illustration of a scatter plot.

Note. We do not need to start from the origin.

G.C. Skills

To show a scatter plot on the G.C.:

$$2nd \Longrightarrow y= \Longrightarrow 1:Plot1...on \Longrightarrow enter \Longrightarrow on.$$

Note. When we no longer need a scatter plot, turn the scatter plot(s) off in the G.C., lest it erroneously interferes with other functionalities of the G.C.

Example 2.1

One of the values of t appears to be incorrect. Indicate the corresponding point on your diagram by labelling it P and explain why the scatter diagram for the remaining points may be consistent with a model of the form y = a + bf(x).

With P removed, the remaining points seem to lie, on a curve that [e.g. increases at a decreasing rate], suggesting consistency with the model y = a + bf(x).

2.2 Product Moment Correlation Coefficient r

Definition 2.1

The Product Moment Correlation Coefficient is a measure of the linear correlation between two variables. It is defined by

$$r \coloneqq \frac{\sum (x - \overline{x})(y - \overline{y})}{\sqrt{\sum (x - \overline{x})^2 \sum (y - \overline{y})^2}} = \frac{\sum xy - \frac{\sum x \sum y}{n}}{\sqrt{\left[\sum x^2 - \frac{(\sum x)^2}{n}\right] \left[\sum y^2 - \frac{(\sum y)^2}{n}\right]}},$$

and takes on a value from 0 to 1. See Figure 2.2 for some scatter plots of various r values.

Note

Explain whether your estimate using the regression line of y on x is reliable.

Since the |r| value of ___ is close to 1, and x =__ is within the data range of ___ $\leq x \leq$ ___, the estimate is reliable.

Note

Explain why the estimate using the regression line y on x is not reliable.

Since $x = \underline{\hspace{1cm}}$ falls outside of the range of data $\underline{\hspace{1cm}} \leq x \leq \underline{\hspace{1cm}}$, we would be extrapolating the observed data points. This makes the estimate of the value of y at $x = \underline{\hspace{1cm}}$ unreliable.

Note

Explain which dataset would result in a larger absolute value of the product moment correlation coefficient.

- Set A will have a larger |r| value, because its data points lie relatively closer to a straight line (with positive/negative gradient), suggesting a stronger linear correlation.
- Set B's |r| value will be closer to zero, since its data points are *more scattered*, suggesting a weaker linear correlation.

2.3 Regression Lines

General Information

The regression line of y on x minimises the sum of squares deviation (error) in the y-direction — we assume that x is the independent variable whose values are known exactly. It is given by

$$y = \overline{y} + b(x - \overline{x}),$$
 where $b \coloneqq \frac{\sum (x - \overline{x})(y - \overline{y})}{\sum (x - \overline{x})^2} = \frac{\sum xy - \frac{\sum x \sum y}{n}}{\sum x^2 - \frac{(\sum x)^2}{n}}.$



Figure 2.2: Example scatter plots with different values of r.

Note. Even though there is no linear relationship when r = 0, there might be a nonlinear relationship present.

G.C. Skills

To find the r-value, or the regression line of y on x, for a given dataset:

$$stat \Longrightarrow CALC \Longrightarrow 4:LinReg(ax+b)$$
 or $8:LinReg(a+bx)$

Example 2.2

Suppose that we are given pairs of data for x and y, as shown below:

Table 2.1: A dataset of n pairs of x and y values.

Let Y be the value obtained by substituting a sample value of x into the equation of the regression line of y on x, given by Y = ax + b. Consider any $Y' = \alpha x + \beta$. What can you say about the value of $\sum (y - Y')^2$?

Since $\sum (y-Y')^2$ is minimised when Y'=ax+b, we see that $\sum (y-Y')^2 \ge \sum (y-Y)^2$ for any $Y'=\alpha x+\beta$.

Note

The regression lines of y on x and x on y intersect at (\bar{x}, \bar{y}) .

Note

To estimate the value of a variable y, given a the value of another variable x, we always use the regression line of the <u>dependent</u> variable on the <u>independent</u> variable.

Independent variable	Dependent variable	Regression line	
x	\overline{y}	y on x	
y	x	\boldsymbol{x} on \boldsymbol{y}	

Table 2.2: Regression line to use for estimations.

Note

Explain why a linear model would not be appropriate. Choose any relevant ones.

- The scatter diagram/data indicates that, as x increases, y [e.g. increases at a decreasing rate], which is not a linear relationship.
- A linear model will increase *indefinitely* with more [x in context]. This is contextually *unrealistic*, as [reason in context].
- A linear model would imply that, in the long run, the [e.g. time taken] would be negative, which is impossible.

Note

By calculating the product moment correlation coefficients, explain whether model y = ax + b or model y = ax + b is more appropriate.

The |r| value for the model y = ax + b is higher at ____, compared to ____ for the model $\mathbf{y} = \mathbf{ax} + \mathbf{b}$. Thus, there is a stronger (positive/negative) correlation between x and y. As such, the model y = ax + b is more appropriate.

Note

Let x be in unit_x and \mathbf{x} be in unit_x. Suppose that the c unit_x = 1 unit_x, where c is a constant. Then, if y = ax + b, we have $y = ac\mathbf{x} + b$.

2.4 Other Notes

Note

Explain whether it is valid to conclude that a higher value of x will result in a lower/higher value of y.

No. While a higher value of x is *correlated* with a higher value of y, this does not imply any *causal* relationship between x and y.

Note. "result in" tends to refer to a causal relationship.

Example 2.3

Suggest an improvement to the data collection process so that the results could provide a fairer gauge of the expected outcome.

The randomly selected [members of population] might have been of different [category 1; e.g. gender] and [category 2; e.g. age]. To make the results fairer, the data could have been separated based on [category 1] and [category 2].

Chapter 3

Non-Parametric Tests

3.1 Sign Test

General Information

• A sign test.

1. Let m be the population median of $D = \underline{\hspace{1cm}} - \underline{\hspace{1cm}}$

Test
$$H_0: m = m_0$$

against $H_1:$ (a) $m < m_0$, (b) $m \neq m_0$, or (c) $m > m_0$, at the $100\alpha\%$ significance level.

3.

[label in context]	1	2	3	 n
Sign	+	0	_	 +

Table 3.1: The signs of d_1, d_2, \ldots, d_n , for a sign test. Instead of $1, 2, \ldots, n$ the labeling/column headers can differ in the given context. E.g. A, B, \ldots, K . Similarly, the signs here are mere examples; the *i*th sign cell should be filled with + (-) [0] if $sgn(d_i) = 1$ (= -1) [= 0].

- 4. Let X_+ be the number of '+'. Under H_0 , $X_+ \sim \mathrm{B}(n,1/2)$, $x_+ = 11$. (Alternatively, X_- can also be used.)
- 5. Since p-value = $__$ < $100\alpha\%$ ($\ge 100\alpha\%$), there is sufficient (insufficient) evidence, at the $100\alpha\%$ significance level, to conclude that $[H_1$ in context].
- *Note*. The *p*-value for a sign test is given by

H_1	$m < m_0$	$m > m_0$	$m \neq m_0$
X_{+}	$P(X_+ \le x_+)$	$P(X_+ \ge x_+)$	$2\min\{P(X_{+} \ge x_{+}), P(X_{+}) \le x_{+}\}$
X_{-}	$P(X \ge x)$	$P(X_{-} \le x_{-})$	$2\min\{P(X_{-} \ge x_{-}), P(X_{-}) \le x_{-}\}$

Table 3.2: The *p*-value for a sign test.

Note

Sign test. Suppose we have $H_1: m \neq m_0$. To find the range of values of x_+ that result in the rejection of H_0 , use GC to compute the following tables.

x_{+}	$\alpha/2 - 2 P(X_+ \le x_+)$
n-1	>0
n	>0
n+1	<0

x_{+}	$\alpha/2 - 2\operatorname{P}(X_+ \ge x_+)$
m-1	<0
m	<0
m+1	>0

Then, we conclude that $x_{+} \leq n$ or $x_{+} \geq m$.

3.2 Wilcoxon Matched-Pairs Signed Rank Test

General Information

- A Wilcoxon matched-pairs signed rank test.
 - 1. Let m be the population median of $D = \underline{\hspace{1cm}} \underline{\hspace{1cm}}$.

Test
$$H_0: m = 0$$

2. against $H_1:$ (a) $m < 0$, (b) $m \neq 0$, or (c) $m > 0$, at the $100\alpha\%$ significance level.

3.

[label in context]	1	2	3	 n
D	d_1	0	d_3	 d_n
Rank	1		5	 2

Table 3.3: The value of the differences d_1, d_2, \ldots, d_n , which are then ranked according to their absolute size $|d_i|$. If $d_i = 0$, simply leave the corresponding cell, for rank, blank.

4.
$$\circ t_{-} = \underline{\hspace{0.5cm}} + \underline{\hspace{0.5cm}} + \cdots + \underline{\hspace{0.5cm}} = \underline{\hspace{0.5cm}}$$
 $\circ t_{+} = \underline{\hspace{0.5cm}} + \underline{\hspace{0.5cm}} + \cdots + \underline{\hspace{0.5cm}} = \underline{\hspace{0.5cm}}$
 \circ The test statistic is $T := \min\{T_{-}, T_{+}\} = \underline{\hspace{0.5cm}}$.
 \circ Reject H_{0} if $T = \underline{\hspace{0.5cm}}$. (see table 3.4)

- 5. Since $t = \underline{\hspace{1cm}} \Box$, there is sufficient/insufficient evidence, at the $100\alpha\%$ significance level, to conclude that $[H_1$ in context].
- \bullet The test statistics T_+ and T_- can also be used, depending on our preference.
- The critical regions for a Wilcoxon test, for each alternative hypothesis and test statistic T_{-} or T_{+} . The value of c is obtained from MF26*.

Note. the value of c may differ for a one-tail vs a two-tail test, so look at the table carefully, to obtain the correct value.

H_1	$m < m_0$	$m > m_0$	$m \neq m_0$		
T_{+}	$T_+ \le c$	$T_+ \ge \frac{n(n+1)}{2} - c$	$T_+ \le c$ or $T_+ \ge \frac{n(n+1)}{2} - c$		
T_{-}	$T_{-} \ge \frac{n(n+1)}{2} - c$	$T_{-} \leq c$	$T_{-} \le c \text{or} T_{-} \ge \frac{n(n+1)}{2} - c$		
T	$T \leq$	$\leq c^1$	$T \le c \text{or} T \ge \frac{n(n+1)}{2} - c$		

Table 3.4: The critical regions for Wilcoxon tests.

¹Assuming $T_- \ge T_+$ for $m < m_0$, and $T_+ \ge T_-$ for $m > m_0$.

• For large sample sizes $n \geq 21$, we use the approximation

$$T \sim N\left(\frac{n(n+1)}{4}, \frac{n(n+1)(2n+1)}{24}\right)$$

and conduct a one/two-tailed z-test.

Note

The value of n in both tests should be the total number of columns minus the number of columns with d = 0. i.e.

$$n := \#\operatorname{cols} - \#\{i \mid d_i \neq 0\}.$$

Note

If we need to use both the sign test and a Wilcoxon test on the same sample, then consider creating just a single table, as shown below.

[label in context]	1	2	3	 n
D	d_1	0	d_3	 d_n
Sign	+	0	_	 +
Rank	1		5	 2

Table 3.5: Combined table for both the sign test and Wilcoxon test.

Note

How do you improve the Wilcoxon test used in [the previous part]?

Increase the sample size for the test.

Note

State the circumstances under which a non-parametric test would be used rather than a parametric test.

We use a non-parametric test, rather than a parametric test, when:

- 1. The population is not known to be normally distributed.
- 2. The population mean is not the best way to measure tendency.
- 3. The measurement scale has no predetermined rank or ordering.

Note

Why is it not appropriate to use a paired-sample t-test?

There is no contextual evidence to support the assumption that D_1, D_2, \ldots, D_n are normally distributed. So, conducting a paired-sample t-test may result in unreliable results, given our small sample size n.

Note

State the precautions that should be taken to avoid (statistical) bias.

Choose any approperate ones.

- 1. The test should be 'blind'. [Testers in context] should not know which of the [two variations involved in the test, in context] they are [tasting/wearing/etc, in context]. If the [testers] knew, their preconceptions may affect ______.
- 2. Pick a random sample of n [testers].
- 3. The *order* of the test whether the [first variation] or [second variation] comes first should be randomised.
- 4. The [testers] should not communicate with each other.
- 5. There should be sufficient rest time between the two runs, so that the running timing of the second run would not be affected due to fatigue.

Note

Explain why it is better to conduct a Wilcoxon test than a sign test.

While a sign test only considers the sign of the differences, a Wilcoxon test takes into account both the sign and *magnitude* of the differences. Therefore, a Wilcoxon test is more reliable, as it incorporates more information about the data.

Note

Explain why a sign test is more suitable/a Wilcoxon test is inappropriate.

Choose any approperiate ones

- 1. The data here is non-numeric and is not meausred on an ordinal scale. Hence, it is inapproperiate to conduct a Wilcoxon test. A sign test is better, as the data can still be represented by positie and negative responses denoting _____ and _____, respectively.
- 2. The magnitude of the differences is irrelevant because _____. So, a sign test which only accounts for the sign of the differences is more appropriate.
- 3. In this case, the data has too many *tied ranks*. Thus, the conclusion obtained from a Wilcoxon test may not be reliable.
- 4. An additional assumption that the differences D of _____ must be symmetric about the median.

Example 3.1: A tricker question, involving an unknown in the data provided.

Let m be the median of D: X - Y. For the data in Table 3.6, assume that there are no tied ranks, and $x_i \neq y_i$ for each $1 \leq i < j \leq 7$. Carry out a Wilcoxon test, at the 5% significance level, to determine if the data supports the alternative hypothesis $H_1: m > 0$.

Index	1	2	3	4	5	6	7
x_i	4	8	7	7	1	9	9
y_i	6	9	3	4	a	1	2

Table 3.6: Data with an unknown variable $a \in \mathbb{Z}^+$.

First, we calculate the differences. Since $x_i \neq y_i$, we have $a \neq 1$. In fact, $a \neq 1, 2, 3, 4, 7, 8$ because $d_i \neq d_j$, for $i \neq j$. Thus, a = 6, 7 or $a \geq 10$. The corresponding rank r_5 is hence 5 or 7.

Index	1	2	3	4	5	6	7
d_{i}	-2	-1	4	3	1-a	8	7
$ d_i $	2	1	4	3	a-1	8	7
${\rm rank}\ r_i$	2	1	4	3	r_5	r_6	r_7

Table 3.7: The values of the differences d_i and the associated ranks. The columns highlighted in grey are those with negative differences d_i .

Now,

$$t_{-} = 2 + 1 + r_{5} = 8{,}10$$
 and $t_{+} = 7(7+1)/2 - t_{-} = 25 - r_{5} = 20{,}18.$

Hence, the test statistic $T := \min\{T_-, T_+\} = T_-$, where we reject H_0 if $T \le 3$. So, since $t_- = 3 + r_5 > 3$, we do not reject H_0 .