

$H_0$ : has equal sign }  $H_1$ : range:  
 $p = 0.5$  }  $p > 0.5$   
 $H_0: \mu = 1.63$  }  $H_1: \mu < 1.63$   
 $H_1: \mu \neq 1.63$

$H_0: p \leq 0.5 \Leftrightarrow H_1: p > 0.5$   
 $\rightarrow H_0: p = 0.5 \leftarrow (p \leq 0.5)$

Topic 6: test statistic:

assume  $H_0$  is true  $\Rightarrow$  calculate the distn of test statistic.

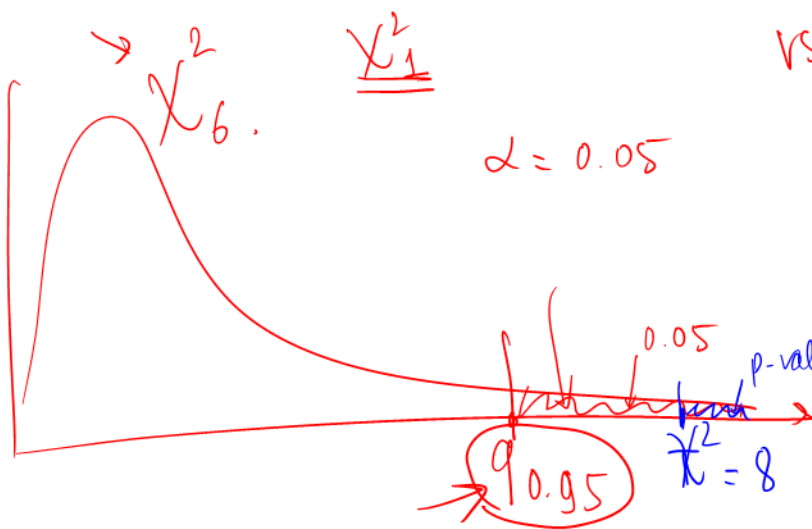
$H_0: \mu \in ( )$   
 VS  $H_1: \mu \in ( )$

drug A  $\rightarrow$   $H_0$ : diff in BP  $= 0$   
 $H_1$ : diff in BP (after - before)  $< 0$ .

$\rightarrow H_0: \mu = \underline{1.63} \text{ m} \leftarrow$  vs  $H_1: \mu > 1.63 \text{ m}.$

p-value = 0.2 at  $\alpha = 0.05$  we do not reject  $H_0$ .

vs we accept  $H_0$ . X



If test statistic  $> 90.95$   
 $\Rightarrow$  p-value  $< 0.05$   
 $\Rightarrow$  reject  $H_0$  at 0.05.  
 $\Rightarrow (90.95; +\infty) \leftarrow$

$$X \rightarrow Y.$$



$\chi^2$  test in Topic 6:  $r \times c$  table.

$2 \times 2$  table

$X - Y$ .

• random

• cate ; nominal.

• Expected counts all  $\geq 5$  (for  $2 \times 2$  table);

↳ Expected counts:  $\geq 75\%$  of them are  $\geq 5 \rightarrow r \times c$  table

$$\parallel \underline{H_0: \mu = 1.63 \text{ m.}}$$

$$\parallel H_1: \mu > 1.63 \text{ m.}$$

CLT:  $n \geq 30 \Rightarrow \bar{X} \sim N\left(\mu; \frac{\sigma^2}{n}\right)$

SD of  $\bar{X}$  is  $\sigma/\sqrt{n}$

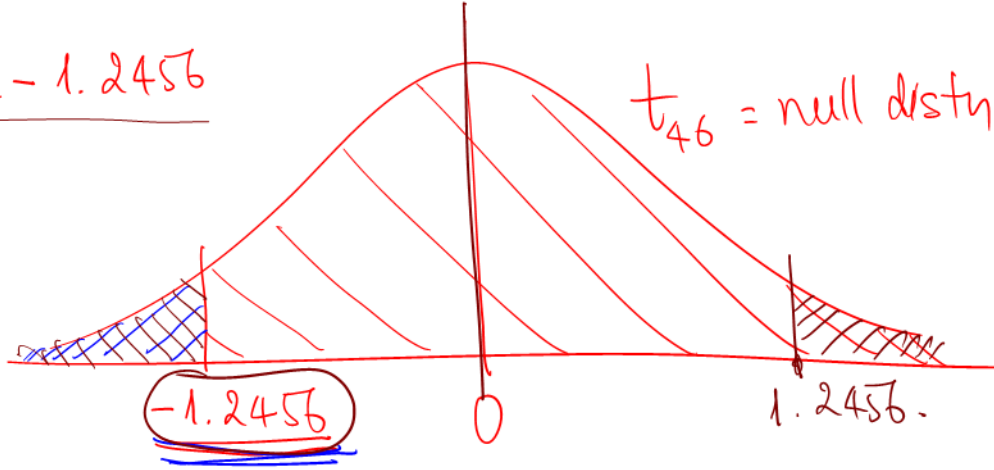
$n$  is known but  $\sigma$  is unknown.

$\Rightarrow SD(\bar{X}) = \sigma/\sqrt{n}$  is unknown

$\Rightarrow$  estimated by  $\frac{s}{\sqrt{n}}$ ,  $s$  = sample standard deviation.  
 $:= SE(\bar{X})$

$$T = -1.2456$$

$t_{46} = \text{null distn}$



p-value (test Right sided) is the right area of test statistic.  
 $H_1: \mu > 3.3$  (red shaded area)  $(1 - 0.1096)$

p-value (test is Left sided): is left area of test statistic  
 $H_1: \mu < 3.3$  (blue shaded area) =  $0.1096$

p-value (test is 2 sided): is the 2 tail probabilities.  
 $H_1: \mu \neq 3.3$  (2 shaded area in brown color)