

p-value.

4. In a certain chemical process, it is very important that a particular solution that is to be used as a reactant have a pH of exactly 8.20. A method for determining pH that is available for solutions of this type is known to give measurements that are normally distributed with a mean equal to the actual pH and with a standard deviation of .02. Suppose 10 independent measurements yielded the following pH values:

8.18	8.17
8.16	8.15
8.17	8.21
8.22	8.16
8.19	8.18

Es cierto que el promedio de los datos vienen de la distribución grande

- Debe calcular el p-value

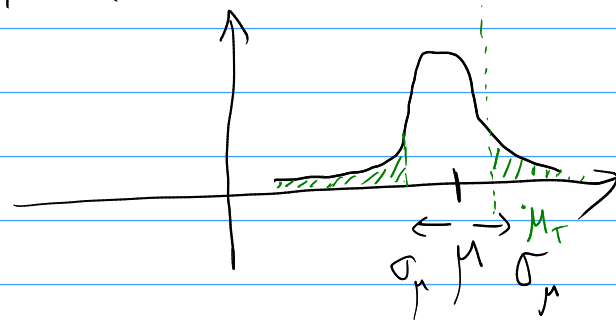
- Se debe tomar la decisión con un nivel de significancia de 0.05.

165 cm

100
[170, 105, 161, ...]

$$\mu = 163.5$$

$$\sigma_{\mu} = 2.0$$



p-value > significancia

Tomamos la decisión de que $\mu = \mu_0$

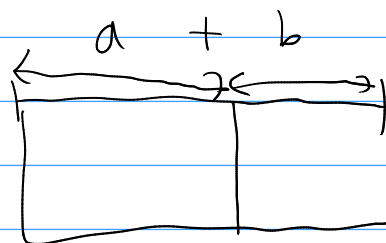
σ^2 variance
 σ std

$$Z = X + Y \quad \mu_x, \mu_y, \sigma_x, \sigma_y$$

$$\sigma_{x+y}^2 = \sigma_x^2 + \sigma_y^2$$

$$\sigma_{x+y}^2 = \frac{\sum ((x_i + y_i) - \mu)^2}{N}$$

$$\mu_{x+y} = \mu_x + \mu_y$$



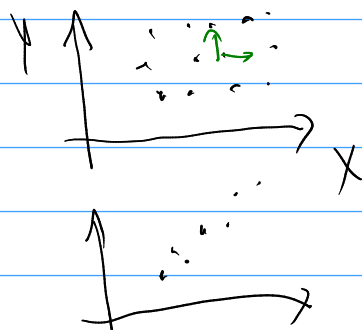
$$\sigma_{x+y}^2 = \frac{\sum ((x_i + y_i) - \mu_x - \mu_y)^2}{N}$$

$$= \frac{\sum ((x_i - \mu_x) + (y_i - \mu_y))^2}{N}$$

$$= \frac{\sum (x_i - \mu_x)^2}{N} + \frac{\sum (y_i - \mu_y)^2}{N} + \frac{2 \sum (x_i - \mu_x)(y_i - \mu_y)}{N}$$

$$= \sigma_x^2 + \sigma_y^2 + 2 \operatorname{cov}(x, y)$$

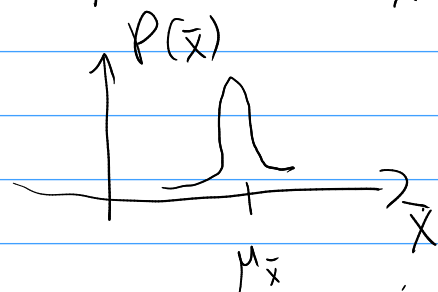
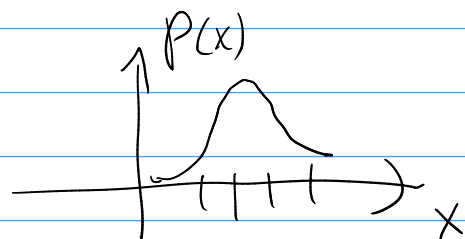
$$= \sigma_x^2 + \sigma_y^2$$



$$\sigma_{x+y}^2 = \sigma_x^2 + \sigma_y^2$$

$$X, \mu = 0.2 \quad \sigma_x = 0.2$$

$$\bar{X}, \mu_{\bar{X}} \quad \sigma_{\bar{X}} =$$



$$\sigma_{x_1 + x_2 + x_3 + \dots + x_n}^2 = \sigma_{x_1}^2 + \sigma_{x_2}^2 + \dots + \sigma_{x_n}^2$$

$$\sigma_{\sum x_i}^2 = \sum \sigma_{x_i}^2 = N \sigma_x^2$$

$$\sigma_{\sum x_i}^2 = N \sigma_x^2$$

$$Z = cX \quad \sigma_Z^2 = c^2 \sigma_x^2$$

$$\sigma_{\sum x}^2 = N \sigma_x^2$$

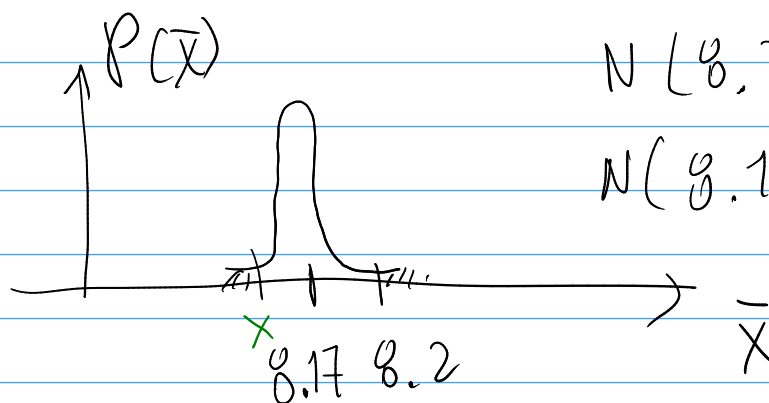
$$\sigma_{cX}^2 = c^2 \sigma_x^2$$

$$\mu = \frac{\sum x_i}{N} = \frac{1}{N} \sum x_i$$

$$\sigma_{\mu}^2 = \frac{1}{N^2} \sigma_{\sum x_i}^2 = \frac{1}{N^2} N \sigma_x^2 = \frac{\sigma_x^2}{N}$$

$$\frac{\sum (cX_i - c\mu)^2}{N}$$

$$\frac{c^2 \sum (X_i - \mu)^2}{N}$$



$$N(0.2, \sigma_x^2)$$

$$N(0.17, \frac{0.02}{\sqrt{10}}) \frac{\sigma_x}{\sqrt{N}}$$

cdf

