

MST-004 STATISTICAL INFERENCE







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Block Preparation Team

Prof. G. K. Shukla (Editor) Decision Science Group Indian Institute of Management Lucknow (UP)

Dr. Parmod Kumar (Language Editor) School of Humanities, IGNOU

Prof. Vyas Dubey (Units 13 & 14) Department of Statistics Pt. Ravishankar Shukla University, Raipur

Mr. Prabhat Kumar Sangal (Units 13 - 16) School of Sciences, IGNOU

Course Coordinator: Mr. Prabhat Kumar Sangal Programme Coordinator: Dr. Manish Trivedi

Block Production

Mr. Sunil Kumar, AR (P), School of Sciences, IGNOU CRC prepared by Mr. Prabhat Kumar Sangal, School of Sciences, IGNOU

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NON-PARAMETRIC TESTS

In the previous block, we described the procedure for testing various hypotheses involving population parameter(s) such as mean(s), proportion(s), variance(s), etc. But in many real life problems particularly in Social and Behavioural Sciences where the requirement of parametric tests cannot be satisfied, that is, neither one can know the form of population nor the observations measured in quantitative form. In such situations, the parametric tests are not applicable. Thus, statisticians discovered various tests and methods which are independent of population distribution and also applicable when the observations are not measured in numerical scale that is in ordinal scale or nominal scale. These tests are known as "Non-parametric tests" or "Distribution Free Tests".

Unit 13: One-Sample Tests

This unit explains the need of non-parametric tests and application of non-parametric tests in various fields with their advantages and disadvantages over parametric tests. In this unit, some of the frequently used non-parametric tests for one sample such as sign test, Wilcoxon signed-rank test, run test and Kolmogorov-Smirnov goodness of fit test are discussed.

Unit 14: Two-Sample Tests

This unit explores two samples tests such as paired sign test, Wilcoxon matched-pair signed-rank test, Mann-Whitney U test and Kolmogorov-Smirnov test.

Unit 15: k-Sample Tests

This unit provides the brief discussion on the procedures for testing for the significance of differences among three or more populations. Kruskal -Wallis test and Friedman test for k(>2) samples are discussed.

Unit 16: Analysis of Frequencies

Last unit of this block is devoted to describe the procedure of chi-square tests for categorical data such as goodness of fit test and test for independence of two attributes.

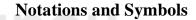


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 $X_1, X_2, ..., X_{n'}$: Random sample of size n'

H₀ : Null hypothesis

 H_1 or H_A : Alternative hypothesis

α : Size of critical region or type-I error or level of significance

 $\tilde{\mu}$: Median

d : Absolute value of d

S⁺ and S⁻ : Number of plus and minus signs

 T^+ and T^- : Sum of positive and negative ranks

: Critical value of Wilcoxon signed-rank test at α level of

significance

R: Number of runs

 R_L and R_U : Lower and upper critical values of run test at α level of

significance

F(x): Cumulative distribution function of the population

S(x) : Empirical or observed or sample cumulative distribution

function

 $\sup |d(x)|$: Supreme over all x, of the absolute value of d(x)

 $_{,\alpha}$ and $U_{_{U,\alpha}}$: $\;\;\;$ Lower and upper critical values of Mann-Whitney U test at

 $\frac{2}{v^3}$: Critical value of χ^2 -test with v degrees of freedom at α level

of significance

α level of significance



