

$\text{and } P(\text{exactly } k) = P_k$

Play in  $P(k \leq 2, k \geq 2)$

$\rightarrow P_0, P_1, P_2, P_3$

- (b)  $n=10, \mu=8.0, \sigma=1.0$  Given  $k=2$   
i) Assume normal distribution with  $\mu=8.0$  and  $\sigma^2 = 1.0$  ii)  $P(k \leq 2)$  iii)  $P(k \geq 2)$   
determine 10 observations. iv) Find  $k$  such  
that  $P(k \leq k) = 0.4$ .

Code:

> a <- rnorm(7, 10, 2)

> a

(c) 0.67072

> a2 <- rnorm(8, 10, 1) - rnorm(12, 10, 1)

> a2

(d) 0.805125

> a <- rnorm(10, 10, 2)

> a

(e) 7.207921 9.120477 12.637747

8.72138 9.173726 7.266724

7.82758 10.71950

> a6 <- rnorm(8, 10, 2)

> a6

(f) 0.472106

Q] Generate 5 random numbers from a normal distribution with  $\mu=10, \sigma=1$ . Find mean, median, SD, and print it.

> code

> a <- c(8, 10, 12)

(c) 10.7642 7.7972 9.9234 13.248

> a <- mean(a)

> a

(d) 10.8724

> cat("Sample mean is ", a)

> a <- median(a)

> a

(e) 10.7642

> cat("Median is ", a)

> a <- sd(a)

> a

> v <- (n-1) \* var(a) / n

> v

(f) 10.7965

> SD <- sqrt(v)

> SD

(g) 3.316

> cat("SD is ", SD)

SD is 3.23417

22

## Practical 4

Topic: Non-parametric Testing of Hypotheses using R-environment

The following data represent running (in dollars) for a random sample of five common stocks listed on the New York Stock Exchange. Test whether running average median is 100 dollars.

Data: 100, 120, 110, 60, 115, 90, 105

```
> x <- c(100, 120, 110, 60, 115, 90, 105)
> n <- length(x)
> n
> x
```

(i) FALSE FALSE FALSE TRUE FALSE.

1

> binom.test(x, n, p=0.5, alternative="greater")  
Exact binomial test.

Data: x and n.

Number of successes = 1, number of trials = 5, p-value  
alternative hypothesis: true probability of success  
is greater than 0.5.

95 percent confidence interval:

0.01020692 1.000

Sample estimate:

Probability of success

0.2

Ques: same as 1. Check for reading while and after taking tea at home.

Ans: Whether there is effect of reading

Subject No.	1	2	3	4	5	6	7	8
Time taken to read	10	12	10	10	10	10	10	10
Time taken to read	14	16	14	14	14	14	14	14

Code:  
 $\text{a} \leftarrow c(10, 10, 12, 10, 10, 10, 10, 10);$   
 $\text{b} \leftarrow c(14, 14, 16, 14, 14, 14, 14, 14);$

$\text{D} = b - a$

Wilcoxon rank (D, alternative="greater")

Wilcoxon signed rank test for continuous

and paired data.

data: D, p-value: 0.772

Alternative hypothesis: true "mean" is greater than 0.

Warning message:

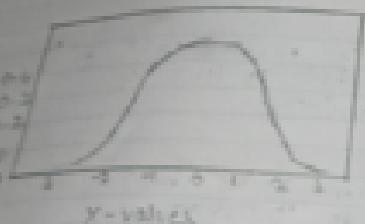
In Wilcoxon signed rank test with alternative="greater":  
cannot compute exact p-value with ties.  
p-value is greater than 0.50 as supplied.

(ii) Inspection: 1 2 3 4 5 6

Caliper 1 0.048 0.144 0.110 0.109

Caliper 2 0.113 0.212 0.270 0.361 0.314

is standard normal graph.  
can not be standard normal graph.  
 $\rightarrow$  plot  $(x_1, x_2)$  "standard normal graph".  
Standard Normal Graph.



Practical 5

- H.P.C. is normal and 4-var. ii  
 $H_0: \mu = 14.00$ ,  $H_1: \mu \neq 14.00$   
 - test the hypothesis.  
 Random sample of size 100 is drawn and it is calculated. The sample mean is 15 and S.D. is 1.2 test the hypothesis at 5%.

level of significance = 0.05  
 accept or reject the values.  
 accept less than reject.

$n = 100$   
 $\bar{x} = 15$   
 $s = 1.2$   
 $s_{\bar{x}} = 0.12$   
 $t_{cal} = (\bar{x} - \mu_0) / (s_{\bar{x}}/n)$   
 $t_{cal}$   
 cal (Calculated value of  $t$  is  $-7.268$ )  
 Calculated value of  $t$  is  $-7.268$   
 $p-value = 2 * (1 - pnorm( abs(tcal)))$   
 p-value  
 $[1] 2.16746e-11$   
 The value is less than 0.05 we will reject the value of  $H_0: \mu = 14.00$

alpha 1 and alpha 2 and same.

Data:  
x = c(1.2, 0.9, 0.74, 0.347, 0.269, 0.264,  
y = c(0.12, 0.11, 0.07, 0.22, 0.27, 0.303),  
z = c(0.12, 0.11, 0.07, 0.22, 0.27, 0.303);  
wilcox.test(x ~ y, alternative = "greater")  
wilcox.test(y ~ z, alternative = "greater")

data x and y  
data y and z

Alternative hypothesis: True locat<sup>n</sup> shift is  
greater than 0.

If p-value is greater than 0.05 we

accept H

	A	B
123	15.7	32.4
124	15.8	41.2
125	15	35.1
126	12.1	35.0
127	12	35.2
128	15.4	
129	15.5	

(100)  
x = c(12.2, 15.4, 10.2, 8.0, 14.6);

x = length(y)

y =

z = c(12.2, 15.4, 10.2, 8.0, 14.6);

z = length(y)

t = t.test(x ~ y, var.equal = TRUE);

t = t.test(x ~ z, var.equal = TRUE);

t =

x = c(x, y, z)

y = c(x[1:5], x[6:10], rep(0, 5));

print(t.test(x ~ y))

wilcox.test(x ~ y, alternative = "greater")

wilcox.test(y ~ z, alternative = "greater")

p-value = 0.0732

p-value = 0.0732

If p-value is greater than 0.05 we accept H



• The Blood •

*\* Above finding at 3 weeks.*

3. It is a technique for statistical analysis and  
data computing.

It is an efficient for statistical data handling and outcome storage & retrieval.

138

$$\frac{a+b+c}{3} \geq \sqrt[3]{abc}$$

$$\text{④ } I^{\prime \prime} : -21 + i\sqrt{3}$$

$$\begin{array}{l} \text{④ } 5^2 + 24 \cdot 5 + 41 / 5 \\ = 62 + 24 \cdot 5 + 41 / 5 \\ \{ \} 49 \cdot 2 \end{array}$$

$$\sqrt{4^2 + 5 \cdot 3 + 7/6}$$

10 of 10

46 47 48

100 20

$\mu_0 = \mu_1 = \mu_2$

PG. 1. 272 C. 0. M.  
00 4 9 10 21

$$\begin{aligned} & \text{For } (2, 3, 4, 7) \in C(2, 3, 4, 2) \\ & (2+3+4+7=16) \quad (2+3+4+7=16) \end{aligned}$$

$$7C(2,2,6)^2 + C(2,3,4,2)BC(2,3,3,3) + CC(2,3,$$

$c(6,2,7,8)/c(4,7,8)$

$$\begin{array}{l} \text{Given } x = 10 \\ \text{Then } x^2 = 10^2 \\ \text{So } x^2 + y^2 = 10^2 + y^2 \end{array}$$

(3) 27402  
2894 (x<sup>2</sup> + y<sup>2</sup>)

01-18-23-64

$$x^2 + y^2 \geq 0$$

## Підво

$\text{B} \in \mathbb{R}^{n \times n} = \text{Matrix}(\text{rows} = 6, \text{cols} = 2, \text{data} = \{(1, 2, 3, 4, 5, 6), (7, 8, 9)\})$

Dear your friends had 20% of their crops, a random sample, of 10 fields are polluted and it is found that a field does not grow reported that the hypothesis of 1% level of significance.

$$\approx p = 0.2$$

$$\approx p = 9/20$$

$$\approx n = 60$$

$$\text{stat} = (p - p_0) / \sqrt{p_0(1-p_0)/n}$$

> stat

$$[0] = 0.7682 + 86.9$$

$$> pvalue = 1 - \text{pnorm}(\text{abs}(\text{stat}))$$

> pvalue

$$[1] = 0.222124$$

The value is 0.1 so value is accepted.

② Test the hypothesis  $H_0: \mu = 12.5$  from the following sample at 5% level of significance.

$$\begin{aligned} & x = [12.26, 11.97, 12.45, 12.07, 12.31, 12.28, 12.94, 12.37, \\ & 12.24, 12.04] \end{aligned}$$

$$\approx n = \text{length}(x)$$

$$[1] = 10$$

mean = mean(x)

$$[1] = 12.102$$

$$\text{variance} = (n-1) * \text{var}(x) / n$$

variance

$$[1] = 0.017521$$

> sd = sqrt(variance)

$$[1] = 0.132272$$

> error.all = 6

$$\approx z = (\text{mean} - \mu_0) / (\text{sd} * \text{sqrt}(n))$$

> z

$$[1] = 5.874958$$

$$> pvalue = 1 - \text{pnorm}(\text{abs}(z))$$

> pvalue

$$[1] = 0$$

The value is less than 0.05, the value is accepted.



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## Practical-10

From our square table A (anova  
(analysis of variance))

- Q. Use the following data to test whether the condition of home & condition of child are independent or not.

cond. child	Clean	Dusty
Fairly Clean	30	20
Dusty	20	10

Hence condition of Home & Child are independent

> x=c(70,80,20,30,40)

> n=3

> g=matrix(x, nrow=n, ncol=n)

G1	G2
70	50
80	30
50	10

L+

18

Practical-10

Q. From the following data

df=1, Y

χ<sup>2</sup>-approx = 2.666

df=2

p-value = 2.6786 < 0.05

They are dependent

Q. Perform a ANOVA for the following data

TYPE

CONTINUOUS

100

200

300

400

500

600

700

800

900

1000

For the mean's are equal for all the

> x1=c(100,200)

> x2=c(300,400)

> x3=c(500,600,700)

> x4=c(800,900,1000)

> d=stack(cbind(x1,x2,x3,x4))

> sum(d)

> anova(d)

> "values" "and" "model" "and" "mean" "equal" = T

> one way test("values" "model" "and" "mean" "equal" = T)

```

> x    0.1  [1] 0.2
CO 0.2   1     6
0.1   8     6
0.2   3     7
0.2   4     8

> y <- matrix (nrow=3, ncol=3, data=c(5,7,1,4,6,2,
+ 3,8))
> y
      0.1  [1] 0.2  [2] 0.3  [3]
CO 0.2   1     6    4
0.1   8     6    7
0.2   3     7    2

> y <- matrix (nrow=3, ncol=3, data=c(0,0,15,
+ 5,14,4,7,22,
+ 10,16,15))

> y    0.1  [1] 0.2  [2] 0.3  [3]
CO 0.2   10    -6    7
0.1   12    -5    9
0.2   16    15    15

```

$\frac{1}{2} \times 4^2$	6.0	1.2	0.32
$\frac{1}{2} \times 3^2$	4.5	0.9	0.27
$\frac{1}{2} \times 2^2$	2.0	0.4	0.12
$\frac{1}{2} \times 1^2$	0.5	0.1	0.03
$\frac{1}{2} \times 0^2$	0.0	0.0	0.0

```

> x = C(data)
> brookes = reg(C(x,y), 5)
> a = ab(x, brookes, right = TRUE)
> b = brooks(a)
> c = transform(b)
> f

```

	a	b
1	(20, 24)	1
2	(22, 20)	2
3	(24, 26)	3
4	(26, 28)	4
5	(40, 46)	1
6	(45, 50)	2
7	(50, 55)	2
8	(55, 60)	1

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### iii) Hypothesis & H<sub>0</sub>

iii) Am. large sample test

1. Let the population mean (the amount spent by customers in a restaurant) is 250  
 A sample of 100 customers selected  
 The sample mean is calculated as 270 and SD 30.

$$\rightarrow \bar{x} = 270$$

$$\rightarrow \mu_0 = 250$$

$$\rightarrow s.d. = 30$$

$$\rightarrow n = 100$$

$$\rightarrow z_{\text{cal}} = (\bar{x} - \mu_0) / (s.d./\sqrt{n})$$

[Calculated value of  $z$  is  $+2.33$ ]

$$\rightarrow P(\text{value} > 2.33) = 0.01$$

$$\rightarrow \text{P-value} = 2 * 0.01 = 0.02$$

$$\Rightarrow 0.02$$

The value is less than 0.05 we will get the value of  $H_0: \mu = 250$ .

- ii) In a random sample of 1000 students it is found that 980 use blue pens. Test the hypothesis that the population proportion is 0.8 at 1% level of significance.

$$\rightarrow n_1 = 1000$$

$$\rightarrow n_2 = 2000$$

$$\rightarrow \mu_1 = 0.8$$

$$\rightarrow \mu_2 = 0.8$$

$$\rightarrow s.d. = 2.6$$

$$\rightarrow z_{\text{cal}} = (\bar{x} - \mu_0) / (\text{s.e.})$$

[Calculated value of  $z$  is  $+2.67$ ]

$$\rightarrow P(\text{value} > 2.67) = 0.0038$$

The value is less than 0.005 we will reject the value of  $H_0: \mu = 0.8$ .

Q Two random value of size 1000 & 2000 are drawn from two population with same SD. The sample means are 67.5.

Q A study of noise level in 2 hospital is given by below test their claim that 2 hospital have same level of noise at 1% level of significance.

Hos A:  $\mu_1 \neq \mu_2$

$\mu_1 < \mu_2$

$\mu_1 > \mu_2$

$\mu_1 = \mu_2$

$\mu_1 \neq \mu_2$

$\mu_1 > \mu_2$

$\mu_1 < \mu_2$

$\mu_1 = \mu_2$

$\mu_1 \neq \mu_2$

$\mu_1 > \mu_2$

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$\mu_1 < \mu_2$

$\mu_1 = \mu_2$

$\mu_1 \neq \mu_2$

$\mu_1 > \mu_2$

$\mu_1 < \mu_2$

&lt;p



ii

Q3:  $f(x) = ?$

TOPIC: Probability distribution.

Q3 Check whether the following are pmf or not.

x	p(x)
0	0.1
1	-0.2
2	-0.6
3	0.4
4	0.2
5	0.6

If the given data is pmf then

$\sum p(x) = 1$

$$\begin{aligned} & \sum p(x) = P(0) + P(1) + P(2) + P(3) + P(4) + P(5) = P(x) \\ & = 0.1 + 0.2 - 0.6 + 0.4 + 0.2 + 0.6 \\ & = 1.0 \\ & \because P(2) = -0.6, \text{ it can't be a probability mass function} \\ & \therefore P(x) \neq 0 \quad \forall x \end{aligned}$$

i) x	P(x)
1	0.2
2	0.1
3	0.2
4	0.2

The condition for pmf is  $\sum p(x) = 1$

$$\begin{aligned} p(x) &= P(0) + P(1) + P(2) + P(3) + P(4) + P(5) \\ &= 0.2 + 0.2 + 0.2 + 0.2 + 0.2 \\ &= 1.0 \end{aligned}$$

The given data is not pmf because  $\sum p(x) \neq 1$ .

x	P(x)
0	0.2
1	0.2
2	0.15
3	0.15
4	0.1

The condition for pmf is

$$\begin{aligned} \sum p(x) &\geq 0 \quad \forall x \\ \sum p(x) &= 1 \end{aligned}$$

$$\begin{aligned} \sum p(x) &= P(0) + P(1) + P(2) + P(3) + P(4) \\ &= 0.2 + 0.2 + 0.15 + 0.15 + 0.1 \\ &= 1 \end{aligned}$$

∴ P.M.F.

\*Code:

`xprob = c(0.2, 0.2, 0.15, 0.15, 0.1)`

`sum(xprob)`

[1] 1

value<sup>2</sup>

$$[1] = 5.162879$$

>value <- 2 \* (1 - pnorm(else (value)))

>pvalue

$$[1] 2.4784e-05 \therefore (\text{Rejected})$$

g.

$$>n1 = 84$$

$$>n2 = 96$$

$$>m1 = 61.2$$

$$>m2 = 59.4$$

$$>sdl = 7.9$$

$$>sdt = 7.6$$

$$>zcal = (m1 - m2) / sqrt((sdl^2/n1) + (sdt^2/n2))$$

>zcal

$$[1] 1.625$$

>pvalue

>pvalue

$$[1] 0.2486211$$

The value is greater than 0.05 we  
accept the value.

②  $H_0: P_1 = P_2$  against  $H_1: P_1 \neq P_2$

$$\geq n1 = 600$$

$$\geq n2 = 900$$

$$\geq P1 = 400/600$$

$$\geq P2 = 400/900$$

$$\geq P(n1 * P1 + n2 * P2) / (n1 + n2)$$

>P

19.01440277

The value is greater than 0.05 we  
accept the value.

$$\geq H_0: P_1 = P_2 \quad \text{or} \quad H_1: P_1 \neq P_2$$

$$\geq n1 = 200$$

$$\geq n2 = 200$$

$$\geq p1 = 44/400$$

$$\geq p2 = 39/400$$

$$\geq P = (n1 * P1 + n2 * P2) / (n1 + n2)$$

$$\geq P = 0.125$$

$$\geq D = 1 - P$$

$$\geq D = 0.875$$

$$\geq zcal = (P1 - P2) / sqrt((D * q * (1/D + 1/D)))$$

$$\geq zcal$$

$$\geq 0.71872$$

$$\geq pvalue = 2 * (1 - pnorm(else (value)))$$

$$\geq pvalue$$

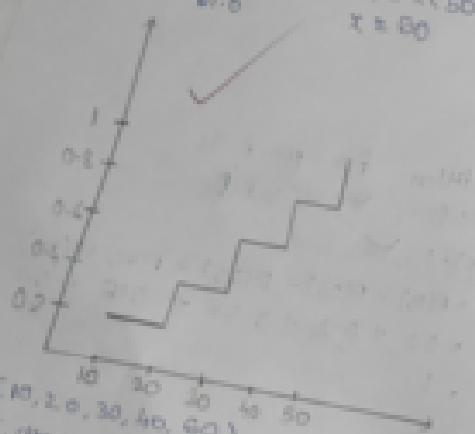
$$[1] 0.074232$$

∴ (Accept ∵ greater than 0.05)

GJ

Obtain the CDF for the following  
and sketch the graph.

x	10	20	30	40	50
$F(x) = 0$					
0.2	0.2	0.2	0.2	0.2	0.2
0.4		0.4	0.4	0.4	0.4
0.6			0.6	0.6	0.6
0.7				0.7	0.7
0.9					0.9
1.0					1.0



```
>x=c(10,20,30,40,50)  
>plot(x,dmnorm(prob), "s")
```

Obtain

x	1	2	3	4	5	6
$F(x) = 0$						
0.15						
0.4		0.4	0.4	0.4	0.4	0.4
0.5			0.5	0.5	0.5	0.5
0.7				0.7	0.7	0.7
0.9					0.9	0.9
1.0						1.0

```
>prob=c(0.15, 0.25, 0.4, 0.2, 0.2, 0.1)  
>dmn(prob)  
(1) 2.  
>cumsum(prob)  
(1) 0.15, 0.4, 0.6, 0.6, 0.7, 1.0  
>x=c(1, 2, 3, 4, 5, 6)  
>plot(x, cumsum(prob), "s", xlab="value",  
ylab="Cumulative probability")
```

### Statistical Test

Test 1: Small Sample Test

- The scores of 10 students are given by 63, 63, 62, 67, 65, 69, 70, 71, 72. Test the hypothesis that the sample comes from the population with average 66.

$H_0: \mu = 66$

$t = \frac{(\bar{x} - \mu)}{\text{std}} = \frac{(67.8 - 66)}{4.62} = 0.277$

$t = 0.277$ , df = 9, p-value = 0.758

The mean is 0

95% confidence interval

bottom 70.4221

Sample estimate

mean of 2

67.9

The p-value is less than 0.05 we reject the hypothesis at 5% level of significance.

2)

$\bar{x}$

$\bar{x} = \frac{1}{n} (13, 22, 21, 17, 20, 217, 23, 19, 22, 21)$

$y = \frac{1}{n} (6, 10, 14, 11, 10, 15, 13, 15, 17, 21)$

### Z-test or t-test

$t = \frac{(\bar{x} - \mu)}{\text{std}} = \frac{(67.8 - 66)}{4.62} = 0.277$

p-value = 0.758

alternative hypothesis

sample distribution

Mean of 66 ≠ mean of 0

26.1 17.8

p-value = 0.277

if (p-value > 0.05) { Cat ("Accept H0") }

else { Cat ("Reject H0") }

which

(Large T-test)

z-test (Unbiased) ✓

$\bar{x} = (63, 23, 21, 42, 60, 42)$

$\bar{y} = (68, 27, 26, 55, 56, 48)$

$t = \frac{(\bar{x} - \bar{y})}{\text{std}} = 1$ , alternative = "greater"

$t = 1.7816$ , df = 6, p-value = 0.7806

The difference > 0

95% confidence interval:

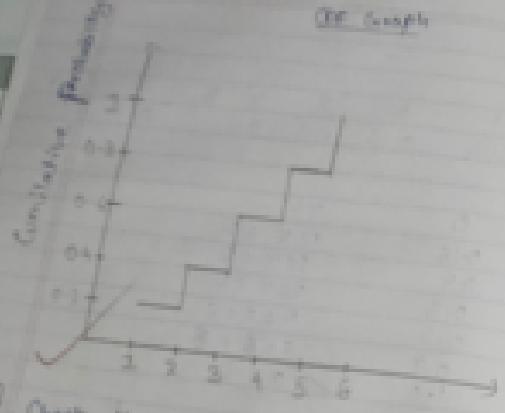
-6.03642 inf

sample estimate

mean of the difference

-3.5

p-value is greater than 0.05 we accept the hypothesis that the two are identical.



(a) Check that whether the following is pdf or not.

$$(i) f(x) = 3 - 2x ; \quad 0 < x < 1$$

$$(ii) f(x) = 2x^2 ; \quad 0 < x < 1$$

$$(iii) f(x) = 2e^{-2x}$$

$$\int f(x) dx$$

$$\int_0^{\infty} (1-x)^2 dx$$

$$\int_0^{\infty} \int_0^x 2dx dy = \int_0^{\infty} 2y dy$$

DF graph

$$\cdot [3x - x^2]_0^2 = 2$$

$$\cdot \frac{1}{2} \int x^2 dx \quad \therefore \text{It is not a pdf}$$

$$f(x) = 2x^2 ; \quad 0 < x < 1$$

$$\int f(x) dx$$

$$\int x^2 dx$$

$$= 2 \int x^2 dx$$

$$= \left[ \frac{2x^3}{3} \right]_0^1 = \frac{2}{3} x^3 \Big|_0^1 = \frac{2}{3} \cdot \frac{1}{3} = \frac{2}{9}$$

$$< 1$$

$$\text{The } f(x) = 1 - 2x \text{ is a pdf.}$$

$0 < x < 1$  ~ uniform  $(0, 100, 0.1)$

$$\int_0^{100} 0.1 dx = 10$$

$$(i) 0.125663$$

3. A uniform  $(4, 12, 0.2)$
- (i) 0.1271796
  - (ii) uniform  $(4, 12, 0.2)$
  - (iii) 0.427446

$t = \text{ttest}(x_1, x_2, \text{tstat}, \text{v})$   
 $t = \text{ttest}(x_1, x_2, \text{tstat}, \text{v})$   
2. t-test (paired T-alternative "less")  
3. t-test (paired t-test)  
 $t = -0.988, p = 0.3, \text{Pr} < 0.1 = 0.7465$   
95% confidence interval:  
 $[-0.0278, 0.0278]$   
Mean of differences  
19.5233

If p-value is greater than 0.05 we accept the hypothesis at 5% level of significance.

2 medecines are applied to two group of patient respectively.

group 1: 12, 13, 14, 15, 16, 17, 18

group 2: 1, 2, 3, 4, 5, 6, 7

Is there any significance difference between 2 medecines?

Is there no significance difference?

2.  $t = \text{ttest}(x_1)$

3.  $t = \text{ttest}(x_2)$

4.  $t = \text{ttest}(x_1, x_2)$

$t = -0.80264, \text{d.f} = 7.7894, \text{Pr} < 0.1 = 0.4406$

The difference in means  $\neq 0$

90% confidence interval:  
 $[-0.718356, 0.428188]$   
Sample statistics:  
mean of x mean of y  
12.500 10.222

If p-value is greater than 0.05 we accept the hypothesis at 5% level of significance.

(a) ✓

90% confidence interval:  
 $[-0.718356, 0.428188]$

Sample statistics:

mean of x mean of y  
12.500 10.222

> p <- power(0.9, 0.05)  
[1] 0.807  
[2] 0.807  
[3] 0.807  
[4] 0.807  
[5] 0.807  
[6] 0.807

> q <- quantile(0.9, 0.05)

[1] 0.84227

quantile(0.9, 0.05)

[1] 0.84227

> p <- power(0.9, 0.15)

[1] 0.80217

quantile(0.9, 0.15)

[1] 0.84748

0.84748

> p <- power(0.9, 0.15)

power(0.9, 0.15)

> p <- quantile(0.9, 0.15)

[1] 0.84227

> p <- quantile(0.9, 0.15)

[1] 0.84227

> p <- power(0.9, 0.15)

[1] 0.84227

> q <- quantile(0.9, 0.15)

[1]

> n <- 10

> p <- 0.2

> x <- 0:n

> prob <- dbinom(x, n, p)

> cprob <- pbinom(x, n, p)

> d <- data.frame("x"=x, "cprob" = cprob, "prob" = prob)

print(d)

H<sub>0</sub>: P<sub>1</sub> = P<sub>2</sub>

Topic: large and small test.

Q) H<sub>0</sub> : P<sub>1</sub> = P<sub>2</sub>, H<sub>1</sub> : P<sub>1</sub> ≠ P<sub>2</sub>.

> n<sub>1</sub> = 50

> n<sub>2</sub> = 50

> n = 100

> p = 0.5

> zcal

(Q) -0.82874

> p-value = 2 \* (1 - norm.cdf(zcal))

> p-value

(Q) 0.173840

> p-value < 0.05

> p-value is less than 0.05 we reject

H<sub>0</sub> at 5% level of significance.

Q) H<sub>0</sub> : P = 0.5 against H<sub>1</sub> : P ≠ 0.5

> P = 0.5

> q = 1 - P

> n = 100

> zcal = (p - P) / sqrt(P(1-P)/n)

> zcal

(Q) 0

> p-value = 2 \* (1 - norm.cdf(zcal))

> p-value

(Q) 1

> p-value is greater than 0.05 we accept

H<sub>0</sub> at 5% level of significance.

Q) H<sub>0</sub> : P<sub>1</sub> = P<sub>2</sub> against H<sub>1</sub> : P<sub>1</sub> ≠ P<sub>2</sub>

> n<sub>1</sub> = 50

> n<sub>2</sub> = 100

> P<sub>1</sub> = 0.5

> P<sub>2</sub> = 0.5

> zcal

(Q) 0.6772

> p-value = 2 \* (p - q) / (p + q)

> p-value

(Q) 0.240424 ✓

> p-value is greater than 0.05 we accept H<sub>0</sub> at 5% level of significance.

Q) H<sub>0</sub> : n = 100 against H<sub>1</sub> : n < 100

> n = 60

> n = 50

> n = 100

> n = 90

> z = sqrt(n) \* (p̂ - P) / sqrt(P(1-P)/n)

> z

(Q) 6

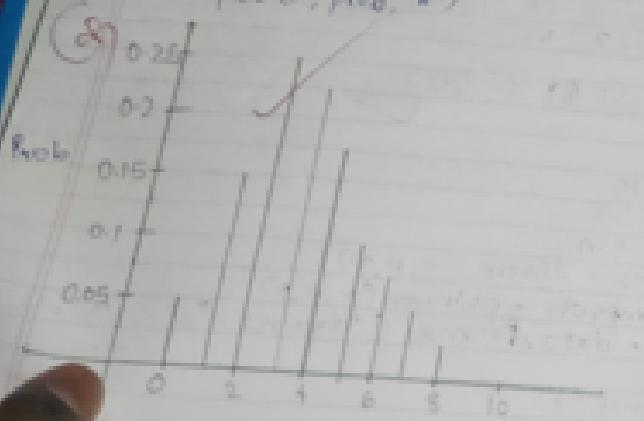
> zcal = (mc - m) / Cd / sqrt(n))

> zcal

(Q) 2.6

x	Probability
0	0.002
1	0.011
2	0.033
3	0.064
4	0.098
5	0.108
6	0.097
7	0.061
8	0.021
9	0.003
10	0.0002

>plot(x, prob, "l")



Probabilty

0.002

0.011

0.033

0.064

0.098

0.108

0.097

0.061

0.021

0.003

0.0002

8) Probabilty

Normal Distribution

↳  $P(X = 1) = \text{pnorm}(1, \mu, \sigma)$

↳  $P(X < 1) = \text{pnorm}(1, \mu, \sigma)$

↳  $P(X > 1) = 1 - \text{pnorm}(1, \mu, \sigma)$

↳ To generate random numbers from a normal distribution (n random n)

↳ A - random variable ~ follows normal distribution with mean = 10.07 and SD = 2.07  
and 1.  $P(7 < X < 12) \approx P(7.07 < X < 12.07) \approx P(7.07 < X < 12.07)$   
↳ Generate 5 observations (random numbers).

Code:

> p1 = pnorm(12, 10, 2)

> p1

[1] 0.8413447

> cat("P(X < 12) = ", p1)

p1 = 0.8413447

> p2 = pnorm(13, 10, 2) - pnorm(10, 10, 2)

> p2

[1] 0.278661

> cat("P(10 < X < 13) = ", p2)

p2 = 0.278661

> p3 = 1 - pnorm(14, 10, 2)

> p3

④  $p\text{-value} = 2 * (\text{pnorm}(\text{abs}(z\text{-val})))$

⑤  $p\text{-value} = 0.02$

$\therefore p\text{-value}$  is less than 0.05 and  $H_0$  is rejected at 5% level of significance.

⑥  $H_0: \mu = 66$  against  $H_1: \mu > 66$

⑦  $\text{t-test}(t)$

One sample t-test.

data:  $t = 4.74$ , df = 6, p-value =  $5.672 \times 10^{-4}$

alternative hypothesis: true mean is not equal to 66

95% confidence interval:

64.63479 71.62012

Sample estimates:

mean of  $x$ :

68.6296

$\therefore p\text{-value}$  is less than 0.05 we reject  $H_0$  at 5% level of significance.

⑧  $H_0: \mu_1 = \mu_2$  against  $H_1: \mu_1 < \mu_2$

$n_1 = 250$

$n_2 = 100$

$\bar{x}_1 = 12.00$

$\bar{x}_2 = 12.5$

$\text{se}_{\text{diff}} = (\text{var}_1 - \text{var}_2) / (\text{df}_1/\text{var}_1 + \text{df}_2/\text{var}_2)$

$\text{se}_{\text{diff}} =$

$\text{pvalue} = 2 * (\text{pnorm}(\text{abs}(z\text{-val})))$

⑨  $H_0: \mu_1 = \mu_2$  against  $H_1: \mu_1 > \mu_2$

$\therefore p\text{-value}$  is less than 0.05 we reject  $H_0$ .

⑩  $H_0: \mu_1 = \mu_2$  against  $H_1: \mu_1 < \mu_2$

$n_1 = 250$

$n_2 = 200$

$\bar{x}_1 = 64.5/250$

$\bar{x}_2 = 64/200$

$\text{se}_{\text{diff}} = (\text{var}_1 * \bar{x}_1 + \text{var}_2 * \bar{x}_2) / (\text{df}_1 + \text{df}_2)$

$\text{se}_{\text{diff}} =$

$\text{pvalue} =$

$\text{pvalue} = 1 - \text{P}$

$N(0, 1^2)$

$\text{pvalue} = (\bar{x}_1 - \bar{x}_2) / \text{se}_{\text{diff}} * (\bar{x}_1^2 + \bar{x}_2^2 + 1 / n_1 + 1 / n_2)$

$\text{pvalue} =$

$\text{pvalue} = 0.9128707$

$\text{pvalue} = 2 * (\text{pnorm}(\text{abs}(z\text{-val})))$

$\text{pvalue} =$

$\text{pvalue} = 0.3613604$