

## HYPOTHESES TESTS

### Hypotheses Tests for the Mean of the Normal Population

Let  $X_1, X_2, \dots, X_n$  be a random sample from normal distribution with the mean  $\mu$  and the variance  $\sigma^2$ . It is shown as  $X_1, X_2, \dots, X_n \sim N(\mu, \sigma^2)$ , then

Two-sided	One(right)-sided	One(left)-sided
$H_0 : \mu = \mu_0$	$H_0 : \mu = \mu_0$	$H_0 : \mu = \mu_0$
$H_1 : \mu \neq \mu_0$	$H_1 : \mu > \mu_0$	$H_1 : \mu < \mu_0$
	$H_0 : \mu \leq \mu_0$	$H_0 : \mu \geq \mu_0$
	$H_1 : \mu > \mu_0$	$H_1 : \mu < \mu_0$

If population variance  $\sigma^2$  is known,

Test statistic,  $z = \frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}}$  table value,  $z_{\alpha/2}$ ,  $z_\alpha$  and  $-z_\alpha$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_\alpha$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_\alpha$ ,  $H_0$  is rejected.

If population variance  $\sigma^2$  is unknown,

If the sample size  $n$  is enough large ( $n \geq 30$ ), (Large sample size)

Test statistic,  $z = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$  table value,  $z_{\alpha/2}$ ,  $z_\alpha$  and  $-z_\alpha$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_\alpha$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_\alpha$ ,  $H_0$  is rejected.

**NOT:** If the population distribution is different from normal distribution, when  $n \geq 30$  (Central Limit Theorem) the test statistics given above are used.

If the sample size  $n$  is not enough large ( $n < 30$ ), (Small sample size)

Test statistic,  $t = \frac{\bar{x} - \mu_0}{s/\sqrt{n}}$  table value,  $t_{\alpha/2, n-1}$ ,  $t_{\alpha, n-1}$  and  $-t_{\alpha, n-1}$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|t| \geq t_{\alpha/2, n-1}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $t \geq t_{\alpha, n-1}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $t \leq -t_{\alpha, n-1}$ ,  $H_0$  is rejected.

Here,  $S$  is the standard deviation of the sample.

### Hypotheses Tests for the Population Variance $\sigma^2$

Let  $X_1, X_2, \dots, X_n$  be a random sample from normal distribution, shown as  $X_1, X_2, \dots, X_n \sim N(\mu, \sigma^2)$

Two-sided	One(right)-sided	One(left)-sided
$H_0 : \sigma^2 = \sigma_0^2$	$H_0 : \sigma^2 = \sigma_0^2$	$H_0 : \sigma^2 = \sigma_0^2$
$H_1 : \sigma^2 \neq \sigma_0^2$	$H_1 : \sigma^2 > \sigma_0^2$	$H_1 : \sigma^2 < \sigma_0^2$
	$H_0 : \sigma^2 \leq \sigma_0^2$	$H_0 : \sigma^2 \geq \sigma_0^2$
	$H_1 : \sigma^2 > \sigma_0^2$	$H_1 : \sigma^2 < \sigma_0^2$

Test statistic,  $\chi^2 = \frac{(n-1)s^2}{\sigma_0^2}$ .

Table value,  $\chi_{\alpha/2, n-1}^2$ ,  $\chi_{1-\alpha/2, n-1}^2$ ,  $\chi_{\alpha, n-1}^2$ ,  $\chi_{1-\alpha, n-1}^2$

Decision: According to alternative hypothesis given above,

If alternative hypothesis is two-sided: If  $\chi^2 \geq \chi_{\alpha/2, n-1}^2$  or  $\chi^2 \leq \chi_{1-\alpha/2, n-1}^2$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $\chi^2 \geq \chi_{\alpha, n-1}^2$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $\chi^2 \leq \chi_{1-\alpha, n-1}^2$ ,  $H_0$  is rejected.

### The Hypotheses Tests for the Comparison of Two Normal Population Variances

Let  $X_{11}, X_{12}, \dots, X_{1n_1}$  and  $X_{21}, X_{22}, \dots, X_{2n_2}$  be independent random samples from normal distributions, shown as  $X_{11}, X_{12}, \dots, X_{1n_1} \sim N(\mu_1, \sigma_1^2)$  and  $X_{21}, X_{22}, \dots, X_{2n_2} \sim N(\mu_2, \sigma_2^2)$ .

$$H_0 : \sigma_1^2 = \sigma_2^2$$

$$H_1 : \sigma_1^2 \neq \sigma_2^2$$

Test statistic is: if  $s_1^2 \geq s_2^2$ , then  $f = \frac{s_1^2}{s_2^2} \geq f_{\alpha/2, n_1-1, n_2-1}$

and

if  $s_2^2 \geq s_1^2$ , then  $f = \frac{s_2^2}{s_1^2} \geq f_{\alpha/2, n_2-1, n_1-1}$ ,  $H_0$  is rejected.

$$H_0 : \sigma_1^2 = \sigma_2^2 \quad (H_0 : \sigma_1^2 \leq \sigma_2^2)$$

$$H_1 : \sigma_1^2 > \sigma_2^2 \quad (H_1 : \sigma_1^2 > \sigma_2^2)$$

Test statistic is: if  $f = \frac{s_1^2}{s_2^2} \geq f_{\alpha, n_1-1, n_2-1}$ ,  $H_0$  is rejected.

$$H_0 : \sigma_1^2 = \sigma_2^2 \quad (H_0 : \sigma_1^2 \geq \sigma_2^2)$$

$$H_1 : \sigma_1^2 < \sigma_2^2 \quad (H_1 : \sigma_1^2 < \sigma_2^2)$$

Test statistic is: if  $f = \frac{s_2^2}{s_1^2} \geq f_{\alpha, n_2-1, n_1-1}$ ,  $H_0$  is rejected.

### The Hypotheses Tests to Compare the Means of Two Normal Populations

Let  $X_{11}, X_{12}, \dots, X_{1n_1}$  and  $X_{21}, X_{22}, \dots, X_{2n_2}$  be independent random samples from normal distribution, shown as  $X_{11}, X_{12}, \dots, X_{1n_1} \sim N(\mu_1, \sigma_1^2)$  and  $X_{21}, X_{22}, \dots, X_{2n_2} \sim N(\mu_2, \sigma_2^2)$

Two-sided

One(right)-sided

One(left)-sided

$$H_0 : \mu_1 - \mu_2 = \delta$$

$$H_0 : \mu_1 - \mu_2 = \delta$$

$$H_0 : \mu_1 - \mu_2 = \delta$$

$$H_1 : \mu_1 - \mu_2 \neq \delta$$

$$H_1 : \mu_1 - \mu_2 > \delta$$

$$H_1 : \mu_1 - \mu_2 < \delta$$

$$H_0 : \mu_1 - \mu_2 \leq \delta$$

$$H_0 : \mu_1 - \mu_2 \geq \delta$$

$$H_1 : \mu_1 - \mu_2 > \delta$$

$$H_1 : \mu_1 - \mu_2 < \delta$$

If  $\sigma_1^2$  and  $\sigma_2^2$  are known,

Test statistic,  $z = \frac{\bar{x}_1 - \bar{x}_2 - \delta}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$  table value,  $z_{\alpha/2}$ ,  $z_{\alpha}$  and  $-z_{\alpha}$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_{\alpha}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_{\alpha}$ ,  $H_0$  is rejected.

If  $\sigma_1^2$  and  $\sigma_2^2$  are unknown,

If the sample sizes are  $n_1$  and  $n_2 \geq 30$ , (Large sample sizes)

Test statistics,  $z = \frac{\bar{x}_1 - \bar{x}_2 - \delta}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$  table value,  $z_{\alpha/2}$ ,  $z_{\alpha}$  and  $-z_{\alpha}$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_{\alpha}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_{\alpha}$ ,  $H_0$  is rejected.

**NOT: If the populations' distributions are different from normal distribution, when  $n_1$  and  $n_2 \geq 30$  (Central Limit Theorem) the test statistics given above are used.**

If the sample sizes are  $n_1$  and  $n_2 < 30$ , (Small sample sizes)

**Firstly, whether  $\sigma_1^2 = \sigma_2^2 = \sigma^2$  or not must be tested.**

If  $\sigma_1^2 = \sigma_2^2 = \sigma^2$ ,

$$\text{Test statistics, } t = \frac{\bar{x}_1 - \bar{x}_2 - \delta}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$

table value,  $t_{\alpha/2, n_1+n_2-2}$ ,  $t_{\alpha, n_1+n_2-2}$  and  $-t_{\alpha, n_1+n_2-2}$

$$\text{Pooled variance } s_p^2 = \frac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1 + n_2 - 2}$$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|t| \geq t_{\alpha/2, n_1+n_2-2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $t \geq t_{\alpha, n_1+n_2-2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $t \leq -t_{\alpha, n_1+n_2-2}$ ,  $H_0$  is rejected.

If  $\sigma_1^2 \neq \sigma_2^2$ ,

$$\text{Test statistic, } t = \frac{\bar{x}_1 - \bar{x}_2 - \delta}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}} \quad \text{table value, } t_{\alpha/2, v}, t_{\alpha, v} \text{ and } -t_{\alpha, v}$$

$$\text{Degrees of freedom } v = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}\right)^2}{\left(\frac{s_1^2}{n_1}\right)^2 \left(\frac{1}{n_1-1}\right) + \left(\frac{s_2^2}{n_2}\right)^2 \left(\frac{1}{n_2-1}\right)}$$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|t| \geq t_{\alpha/2, v}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $t \geq t_{\alpha, v}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $t \leq -t_{\alpha, v}$ ,  $H_0$  is rejected.

**NOT: If the population distributions are different from normal distribution, when  $n_1$  and  $n_2 \geq 30$ , Central Limit Theorem is used.**

### The Hypotheses Tests for Paired Samples

$$D_i = X_{1i} - X_{2i} \sim N(\mu_1 - \mu_2, \sigma_D^2) \quad i=1,2,\dots,n$$

If  $\sigma_D^2$  is known,

Two-sided	One(right)-sided	One(left)-sided
$H_0 : \mu_1 - \mu_2 = d_0$	$H_0 : \mu_1 - \mu_2 = d_0$	$H_0 : \mu_1 - \mu_2 = d_0$
$H_1 : \mu_1 - \mu_2 \neq d_0$	$H_1 : \mu_1 - \mu_2 > d_0$	$H_1 : \mu_1 - \mu_2 < d_0$
	$H_0 : \mu_1 - \mu_2 \leq d_0$	$H_0 : \mu_1 - \mu_2 \geq d_0$
	$H_1 : \mu_1 - \mu_2 > d_0$	$H_1 : \mu_1 - \mu_2 < d_0$

Test statistic,  $z = \frac{\bar{d} - d_0}{\sigma_D / \sqrt{n}}$ . Table value,  $z_{\alpha/2}$ ,  $z_\alpha$  and  $-z_\alpha$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_\alpha$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_\alpha$ ,  $H_0$  is rejected.

If  $\sigma_D^2$  is unknown,

Two-sided One(right)-sided One(left)-sided

$H_0 : \mu_1 - \mu_2 = d_0$   $H_0 : \mu_1 - \mu_2 = d_0$   $H_0 : \mu_1 - \mu_2 = d_0$

$H_1 : \mu_1 - \mu_2 \neq d_0$   $H_1 : \mu_1 - \mu_2 > d_0$   $H_1 : \mu_1 - \mu_2 < d_0$

$H_0 : \mu_1 - \mu_2 \leq d_0$   $H_0 : \mu_1 - \mu_2 \geq d_0$

$H_1 : \mu_1 - \mu_2 > d_0$   $H_1 : \mu_1 - \mu_2 < d_0$

Test statistic,  $t = \frac{\bar{d} - d_0}{s_D / \sqrt{n}}$ . Table value  $t_{\alpha/2, n-1}$ ,  $t_{\alpha, n-1}$  and  $-t_{\alpha, n-1}$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|t| \geq t_{\alpha/2, n-1}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $t \geq t_{\alpha, n-1}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $t \leq -t_{\alpha, n-1}$ ,  $H_0$  is rejected.

### The Hypotheses Tests for the Population Proportion

$X \sim \text{Binom}(n, p)$

Two-sided One(right)-sided One(left)-sided

$H_0 : p = p_0$   $H_0 : p = p_0$   $H_0 : p = p_0$

$H_1 : p \neq p_0$   $H_1 : p > p_0$   $H_1 : p < p_0$

$H_0 : p \leq p_0$   $H_0 : p \geq p_0$

$H_1 : p > p_0$   $H_1 : p < p_0$

Test statistic,  $z = \frac{\frac{x}{n} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$  Table value,  $z_{\alpha/2}$ ,  $z_\alpha$  and  $-z_\alpha$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_\alpha$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_\alpha$ ,  $H_0$  is rejected.

### The Hypotheses Tests to Compare Two Population Proportions

$X_1$  and  $X_2$  are two random variables from a binomial distribution, shown as

$X_1 \sim \text{Binom}(n_1, p_1)$  and  $X_2 \sim \text{Binom}(n_2, p_2)$ .

Two-sided One(right)-sided One(left)-sided

$H_0 : p_1 - p_2 = 0$   $H_0 : p_1 - p_2 = 0$   $H_0 : p_1 - p_2 = 0$

$H_1 : p_1 - p_2 \neq 0$   $H_1 : p_1 - p_2 > 0$   $H_2 : p_1 - p_2 < 0$

$H_0 : p_1 - p_2 \leq 0$   $H_0 : p_1 - p_2 \geq 0$

$H_1 : p_1 - p_2 > 0$   $H_2 : p_1 - p_2 < 0$

Test statistic,  $z = \frac{\frac{x_1}{n_1} - \frac{x_2}{n_2}}{\sqrt{\hat{p}(1-\hat{p})\left(\frac{1}{n_1} + \frac{1}{n_2}\right)}}$  Table value,  $z_{\alpha/2}$ ,  $z_\alpha$  and  $-z_\alpha$

Decision: According to alternative hypotheses given above, respectively;

If alternative hypothesis is two-sided: If  $|z| \geq z_{\alpha/2}$ ,  $H_0$  is rejected.

If alternative hypothesis is one(right)-sided: If  $z \geq z_\alpha$ ,  $H_0$  is rejected.

If alternative hypothesis is one(left)-sided: If  $z \leq -z_\alpha$ ,  $H_0$  is rejected.

Here,  $\hat{p} = \frac{x_1 + x_2}{n_1 + n_2}$ .

## CONFIDENCE INTERVALS

### The Confidence Interval for the Mean of the Normal Population

Let  $X_1, X_2, \dots, X_n$  be a random sample from normal distribution with the mean  $\mu$  and the variance  $\sigma^2$ . It is shown as  $X_1, X_2, \dots, X_n \sim N(\mu, \sigma^2)$ , then

If population variance  $\sigma^2$  is known,  $P\left(\bar{x} - z_{\alpha/2} \frac{\sigma}{\sqrt{n}} < \mu < \bar{x} + z_{\alpha/2} \frac{\sigma}{\sqrt{n}}\right) = 1 - \alpha$

If population variance  $\sigma^2$  is unknown and then

when the sample size  $n$  is enough large ( $n \geq 30$ ),  $P\left(\bar{x} - z_{\alpha/2} \frac{s}{\sqrt{n}} < \mu < \bar{x} + z_{\alpha/2} \frac{s}{\sqrt{n}}\right) = 1 - \alpha$

**NOT:** If the population distribution is different from normal distribution, if  $n \geq 30$  (Central Limit Theorem) the interval estimations' formulas given above are used.

If the sample size  $n$  is not enough large ( $n < 30$ ),  $P\left(\bar{x} - t_{\alpha/2, (n-1)} \frac{s}{\sqrt{n}} < \mu < \bar{x} + t_{\alpha/2, (n-1)} \frac{s}{\sqrt{n}}\right) = 1 - \alpha$

### The Confidence Interval for a Population Variance $\sigma^2$

Let  $X_1, X_2, \dots, X_n$  be a random sample from normal distribution, shown as  $X_1, X_2, \dots, X_n \sim N(\mu, \sigma^2)$

$$P\left(\frac{(n-1)s^2}{\chi_{\frac{\alpha}{2}, (n-1)}^2} < \sigma^2 < \frac{(n-1)s^2}{\chi_{1-\frac{\alpha}{2}, (n-1)}^2}\right) = 1 - \alpha$$

### The Confidence Interval for the Difference of the Means of Two Normal Populations

Let  $X_{11}, X_{12}, \dots, X_{1n_1}$  and  $X_{21}, X_{22}, \dots, X_{2n_2}$  be independent random samples from normal distribution, shown as  $X_{11}, X_{12}, \dots, X_{1n_1} \sim N(\mu_1, \sigma_1^2)$  and  $X_{21}, X_{22}, \dots, X_{2n_2} \sim N(\mu_2, \sigma_2^2)$

If  $\sigma_1^2$  and  $\sigma_2^2$  are known,

$$P\left(\bar{x}_1 - \bar{x}_2 - z_{\alpha/2} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}} < \mu_1 - \mu_2 < \bar{x}_1 - \bar{x}_2 + z_{\alpha/2} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}\right) = 1 - \alpha$$

If  $\sigma_1^2$  and  $\sigma_2^2$  are unknown and then

when the sample sizes are enough large ( $n_1$  and  $n_2 \geq 30$ ),

$$P\left(\bar{x}_1 - \bar{x}_2 - z_{\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} < \mu_1 - \mu_2 < \bar{x}_1 - \bar{x}_2 + z_{\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}\right) = 1 - \alpha$$

**NOT:** If the population distribution is different from normal distribution, if  $n_1$  and  $n_2 \geq 30$  (Central Limit Theorem) the interval estimations' formulas given above are used.

If the sample sizes are  $n_1$  and  $n_2 < 30$ ,

then when  $\sigma_1^2 = \sigma_2^2 = \sigma^2$ ,

$$P\left(\bar{x}_1 - \bar{x}_2 - t_{\alpha/2, (n_1+n_2-2)} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} < \mu_1 - \mu_2 < \bar{x}_1 - \bar{x}_2 + t_{\alpha/2, (n_1+n_2-2)} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}\right) = 1 - \alpha$$

$$\text{Pooled Variance: } s_p^2 = \frac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1 + n_2 - 2}$$

when  $\sigma_1^2 \neq \sigma_2^2$ ,

$$P\left(\bar{x}_1 - \bar{x}_2 - t_{\alpha/2, (v)} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} < \mu_1 - \mu_2 < \bar{x}_1 - \bar{x}_2 + t_{\alpha/2, (v)} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}\right) = 1 - \alpha$$

$$v = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}\right)^2}{\left(\frac{s_1^2}{n_1}\right)^2 \left(\frac{1}{n_1 - 1}\right) + \left(\frac{s_2^2}{n_2}\right)^2 \left(\frac{1}{n_2 - 1}\right)}$$

### The Confidence Interval for Paired Samples

$$D_i = X_{1i} - X_{2i} \sim N(\mu_1 - \mu_2, \sigma_D^2) \quad i=1, 2, \dots, n,$$

For observed values  $d_i = x_{1i} - x_{2i}$ ,  $i=1, 2, \dots, n$

$$\text{If } \sigma_D^2 \text{ is known, } P\left(\bar{d} - z_{\alpha/2} \frac{\sigma_D}{\sqrt{n}} < \mu_1 - \mu_2 < \bar{d} + z_{\alpha/2} \frac{\sigma_D}{\sqrt{n}}\right) = 1 - \alpha$$

$$\text{If } \sigma_D^2 \text{ is unknown, and also } n < 30 \quad P\left(\bar{d} - t_{\alpha/2, (n-1)} \frac{s_D}{\sqrt{n}} < \mu_1 - \mu_2 < \bar{d} + t_{\alpha/2, (n-1)} \frac{s_D}{\sqrt{n}}\right) = 1 - \alpha$$

$$\text{Where, } \bar{d} = \frac{\sum_{i=1}^n d_i}{n}, \quad s_D^2 = \frac{\sum_{i=1}^n (d_i - \bar{d})^2}{n-1}$$

### The Confidence Interval for a Proportion

$$X \sim \text{Binom}(n, p)$$

$$P\left(\hat{p} - z_{\alpha/2} \sqrt{\frac{\hat{p}(1-\hat{p})}{n}} < p < \hat{p} + z_{\alpha/2} \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}\right) = 1 - \alpha \quad \hat{p} = \frac{x}{n}$$

### The Confidence Interval for the Difference of Two Proportions of Two Binomial Populations

$$P\left(\hat{p}_1 - \hat{p}_2 - z_{\alpha/2} \sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}} < p_1 - p_2 < \hat{p}_1 - \hat{p}_2 + z_{\alpha/2} \sqrt{\frac{\hat{p}_1(1-\hat{p}_1)}{n_1} + \frac{\hat{p}_2(1-\hat{p}_2)}{n_2}}\right) = 1 - \alpha$$

$$\hat{p}_1 = \frac{x_1}{n_1} \quad \hat{p}_2 = \frac{x_2}{n_2}$$

### The Confidence Interval for the Proportions of Population Variances

Let  $X_{11}, X_{12}, \dots, X_{1n_1}$  and  $X_{21}, X_{22}, \dots, X_{2n_2}$  be independent random samples from normal distributions, shown as  $X_{11}, X_{12}, \dots, X_{1n_1} \sim N(\mu_1, \sigma_1^2)$  and  $X_{21}, X_{22}, \dots, X_{2n_2} \sim N(\mu_2, \sigma_2^2)$

$$P\left(\frac{1}{f_{\frac{\alpha}{2}, (n_1-1), (n_2-1)}} \frac{s_1^2}{s_2^2} < \frac{\sigma_1^2}{\sigma_2^2} < \frac{1}{f_{1-\frac{\alpha}{2}, (n_1-1), (n_2-1)}} \frac{s_1^2}{s_2^2}\right) = 1 - \alpha \quad f_{1-\frac{\alpha}{2}, (n_1-1), (n_2-1)} = \frac{1}{f_{\frac{\alpha}{2}, (n_2-1), (n_1-1)}}$$