

(*) t-test for testing the significance of difference between two means:

(OR) testing the significance of diff betⁿ mean of two independent samples

Given two independent random samples of sizes n_1 and n_2 with sample means \bar{X}_1 and \bar{X}_2 and sample standard deviations S_1 and S_2 , we may be interested in testing the hypothesis that both samples have come from the same normal population.

i.e. We may want to test $H_0: \mu_1 = \mu_2$ against $H_1: \mu_1 \neq \mu_2$

where μ_1 and μ_2 are the population means.

We use the following test statistic.

$$t = \frac{\bar{X}_1 - \bar{X}_2}{S \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$

where. \bar{X}_1 = mean of the first sample

\bar{X}_2 = mean of the second sample

n_1 = number of observations in the first sample.

n_2 = number of observations in the second sample.

S = combined standard deviation.

The value of S can be calculated by

$$S = \sqrt{\frac{\sum (X_1 - \bar{X}_1)^2 + \sum (X_2 - \bar{X}_2)^2}{n_1 + n_2 - 2}}$$

$$\therefore S = \sqrt{\frac{(n_1-1)S_1^2 + (n_2-1)S_2^2}{n_1+n_2-2}}$$

Where S_1 and S_2 are S.D of first and second sample respectively.

OR

$$S = \sqrt{\frac{1}{n_1+n_2-2} \left\{ \sum d_1^2 - \frac{(\sum d_1)^2}{n_1} + \sum d_2^2 - \frac{(\sum d_2)^2}{n_2} \right\}}$$

where $d_1 = X_1 - A$ and $d_2 = X_2 - B$, A and B being the assumed means for the first and second sample.

The degrees of freedom = $n_1 + n_2 - 2$

From the table of t-distribution, we find the value $t_{n_1+n_2-2, 0.05}$, If $|t| \leq t_{n_1+n_2-2, 0.05}$

we accept H_0 otherwise we reject it at 5% level of significance.

Ex 1 Two types of drugs were used on 5 and 7 patients for reducing their weights. Drug A is imported and drug B indigenous. The decrease in the weight after using the drugs for six months was recorded as given below.

Drug A	11	13	12	14	10		
Drug B	12	9	8	15	14	9	10

Is there significant difference in the efficacy of two drugs? If not, which drug should you buy?

Solⁿ: let H_0 : There is no significant diff in the efficacy of the two drugs.
 H_1 : There is significant diff in the efficacy of two drugs.

Now,

X_1	$X_1 - \bar{X}_1$	$(X_1 - \bar{X}_1)^2$	X_2	$X_2 - \bar{X}_2$	$(X_2 - \bar{X}_2)^2$
11	-1	1	12	1	1
13	1	1	9	-2	4
12	0	0	8	-3	9
14	2	4	15	4	16
10	-2	4	14	3	9
			9	-2	4
			10	-1	1
$\sum X_1 = 60$		$\sum (X_1 - \bar{X}_1)^2 = 10$	$\sum X_2 = 77$		$\sum (X_2 - \bar{X}_2)^2 = 44$

$$\bar{X}_1 = \frac{\sum X_1}{n_1} = \frac{60}{5} = 12, \quad \bar{X}_2 = \frac{\sum X_2}{n_2} = \frac{77}{7} = 11$$

$$S = \sqrt{\frac{\sum (X_1 - \bar{X}_1)^2 + \sum (X_2 - \bar{X}_2)^2}{n_1 + n_2 - 2}}$$

$$= \sqrt{\frac{10 + 44}{5 + 7 - 2}} = \sqrt{\frac{54}{10}} = 2.3237$$

$$\therefore |t| = \left| \frac{\bar{X}_1 - \bar{X}_2}{S \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \right| = \left| \frac{12 - 11}{2.3237 \sqrt{\frac{1}{5} + \frac{1}{7}}} \right| = 0.735$$

$= 0.7350$

$$d.f = n_1 + n_2 - 2 = 5 + 7 - 2 = 10$$

From the table of t -distribution we obtain

$$t_{10, 0.05} = 2.225$$

$$\text{Here } |t| < t_{10, 0.05}$$

\therefore we accept H_0 at 5% level of significance, and conclude that there is no significant difference in the efficacy of two drugs.

EX-2 Blood glucose level of pigeons is compared with rabbits. Apply proper statistical test to know the significance of difference of blood glucose levels of the two using the following data and comment on your result.

S _{er.} NO	Blood glucose level per 100ml	
	pigeons	Rabbits
1	200	145
2	186	125
3	176	100
4	184	112
5	170	127
6	172	139
7	170	151
8	163	140
9	176	159
10	173	132

Solⁿ: Let X_1 = Blood glucose level of pigeons.
 X_2 = Blood glucose level of rabbits.

X_1	$X_1 - \bar{X}_1$	$(X_1 - \bar{X}_1)^2$	X_2	$X_2 - \bar{X}_2$	$(X_2 - \bar{X}_2)^2$
200	23	529	145	12	144
186	9	81	125	-8	64
176	-1	1	100	-33	1089
184	7	49	112	-21	441
170	-7	49	127	-6	36
172	-5	25	139	6	36
170	-7	49	151	18	324
163	-14	196	140	7	49
176	-1	1	159	26	676
173	-4	16	132	-1	1
$\Sigma X_1 = 1770$		$\Sigma (X_1 - \bar{X}_1)^2 = 996$	$\Sigma X_2 = 1330$		$\Sigma (X_2 - \bar{X}_2)^2 = 2860$

$$\bar{X}_1 = \frac{\Sigma X_1}{n_1} = \frac{1770}{10} = 177, \quad \bar{X}_2 = \frac{\Sigma X_2}{n_2} = \frac{1330}{10} = 133$$

$$S = \sqrt{\frac{\Sigma (X_1 - \bar{X}_1)^2 + \Sigma (X_2 - \bar{X}_2)^2}{n_1 + n_2 - 2}}$$

$$= \sqrt{\frac{996 + 2860}{10 + 10 - 2}} = \sqrt{\frac{3856}{18}} = 14.6363$$

Let H_0 : There is no significant difference in blood glucose levels of pigeons and rabbits.

H_1 : There is significant difference in blood glucose levels of pigeons and rabbits.

$$|t| = \left| \frac{\bar{X}_1 - \bar{X}_2}{s \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \right| = \left| \frac{177 - 133}{14.6363 \sqrt{\frac{1}{10} + \frac{1}{10}}} \right|$$

$$= \left| \frac{44 \times \sqrt{5}}{14.6363} \right|$$

$$= 6.72$$

$$d.f = n_1 + n_2 - 2 = 10 + 10 - 2 = 18$$

From the table of t-distribution, we find.

$$t_{18, 0.05} = 2.101$$

$$|t| > t_{18, 0.05}$$

\therefore we reject H_0 at 5% level of significance and conclude that there is significant difference in blood glucose levels of pigeons and rabbits.

Ex-3. A large group of teachers are trained under QIP (Quality Improvement programme) where some are trained by Institution A and some are trained by institution B. In a random sample of 10 teachers taken from a large group, the following marks are obtained in an appropriate achievement test.

Institute A	65	69	73	71	75	66	71	68	68	74
Institute B	78	69	72	77	84	70	73	77	75	65

Test the claim that institution B is more effective at 0.05 level of significance under the

assumption that the two populations are normally distributed with same variances.

Solⁿ

X_A	$X_A - \bar{X}_A$	$(X_A - \bar{X}_A)^2$	X_B	$X_B - \bar{X}_B$	$(X_B - \bar{X}_B)^2$
65	-5	25	78	4	16
69	-1	1	69	-5	25
73	3	9	72	-2	4
71	1	1	77	3	9
75	5	25	84	10	100
66	-4	16	70	-4	16
71	1	1	73	-1	1
68	-2	4	77	3	9
68	-2	4	75	1	1
74	4	16	65	-9	81
$\sum X_A = 700$		$\sum (X_A - \bar{X}_A)^2 = 102$	$\sum X_B = 760$		$\sum (X_B - \bar{X}_B)^2 = 262$

Let X_A = marks obtained in appropriate achievement test by teachers trained by institute A.

X_B = " " " by institute B.

$$n_A = n_B = 10.$$

$$\bar{X}_A = \frac{\sum X_A}{n_A} = \frac{700}{10} = 70, \quad \bar{X}_B = \frac{\sum X_B}{n_B} = \frac{760}{10} = 76$$

$$S = \sqrt{\frac{\sum (X_A - \bar{X}_A)^2 + \sum (X_B - \bar{X}_B)^2}{n_A + n_B - 2}}$$

$$= \sqrt{\frac{102 + 262}{10 + 10 - 2}} = \sqrt{\frac{364}{18}} = \sqrt{20.22} = 4.50$$

Null hypothesis $H_0: \mu_A = \mu_B$ (there is no difference in teaching by institute A and B)

Alternative hypothesis $H_1: \mu_A < \mu_B$ (Institute B is more effective than institute A)
(Left one-tailed test.)

Now

$$t = \frac{\bar{X}_A - \bar{X}_B}{S \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} = \frac{70 - 74}{(4.50) \sqrt{\frac{1}{10} + \frac{1}{10}}} = \frac{-4}{2.012} = -1.988$$

$$\text{Here } df = n_A + n_B - 2 = 10 + 10 - 2 = 18$$

From the table of t -distribution we find

$$t_{18, 0.05} = -1.734$$

$$\therefore t < t_{18, 0.05} \quad (\text{left side or negative side})$$

\therefore We reject H_0 at 5% level of significance.
Thus, we conclude that the institution B is more effective than the institution A in teaching.

Note: In the Ex-2 & Ex-3 there are equal number of observations in the two samples, we cannot use the paired t -test in this two examples, because the observations in the two samples are not paired. i.e. they are not on the same units.