

hypothesis testing normal mean with known variance

Dr. Merlise Clyde



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- ▶ priors $H_1 : \mu = m_0$ with probability 1

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$$BF[H_1 : H_2] = \frac{p(\text{data} \mid \mu = m_0, \sigma^2)}{\int p(\text{data} \mid \mu, \sigma^2) p(\mu \mid m_0, n_0, \sigma^2) d\mu}$$

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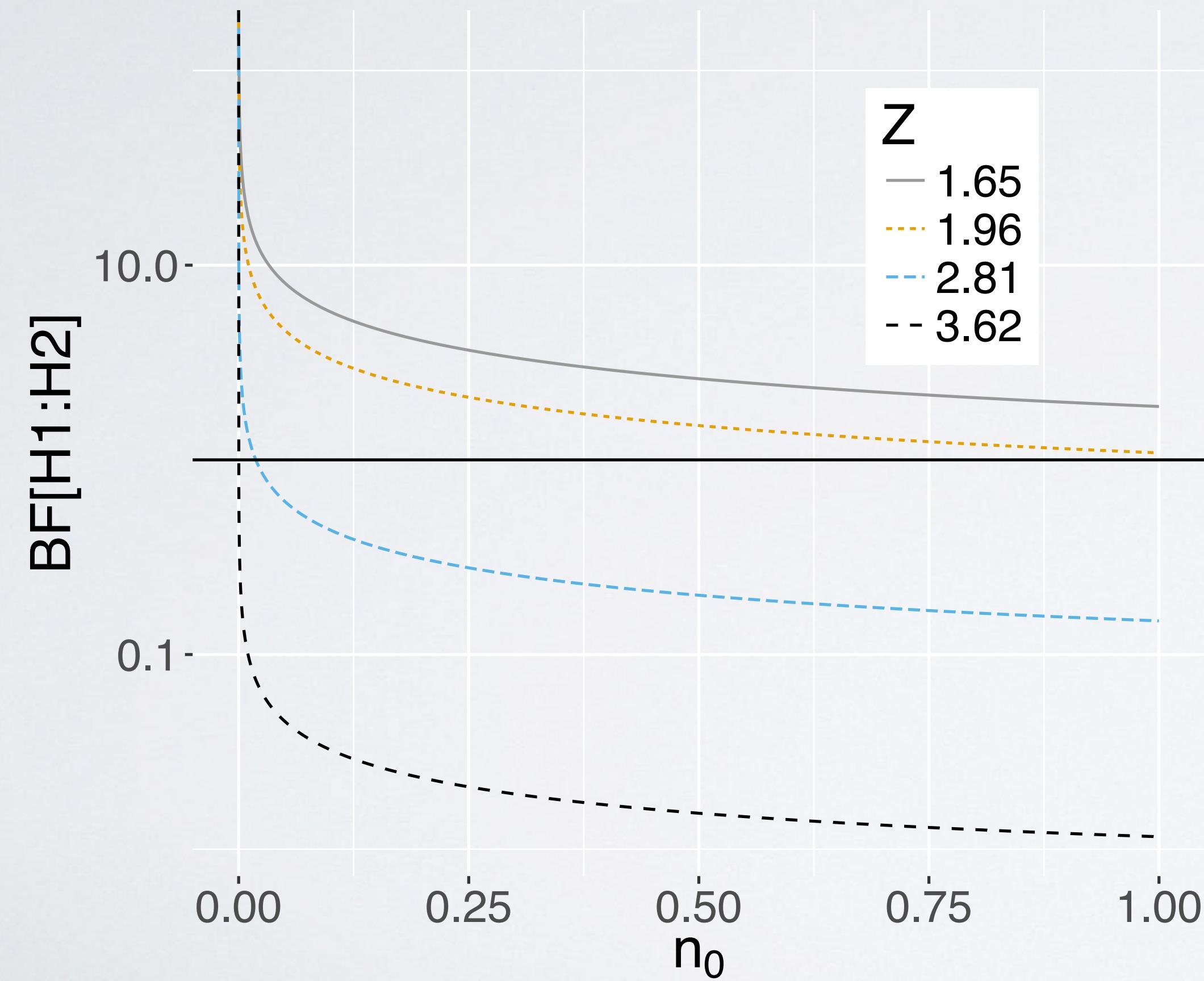
$$Z = \frac{(\bar{Y} - m_0)}{\sigma / \sqrt{n}}$$

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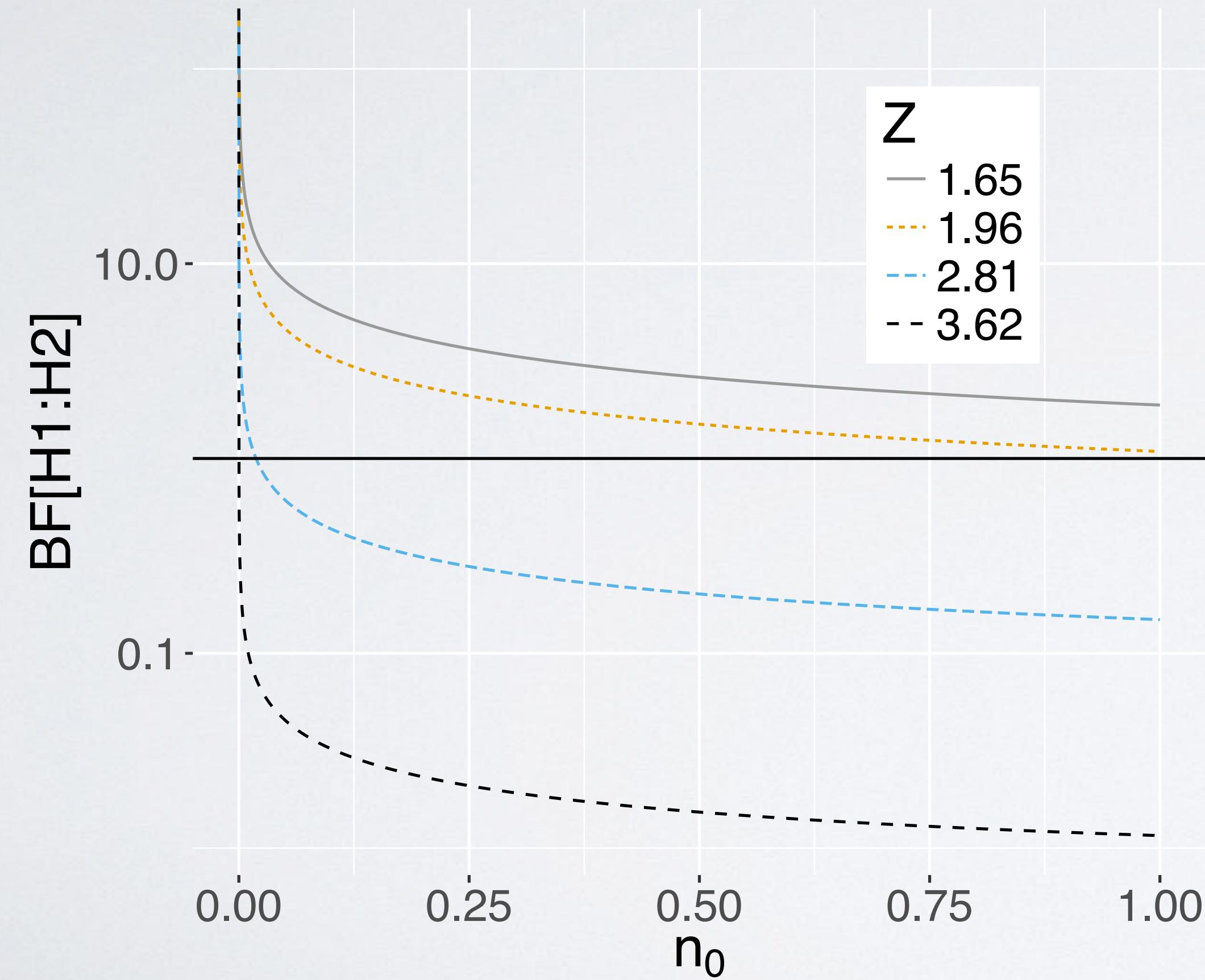
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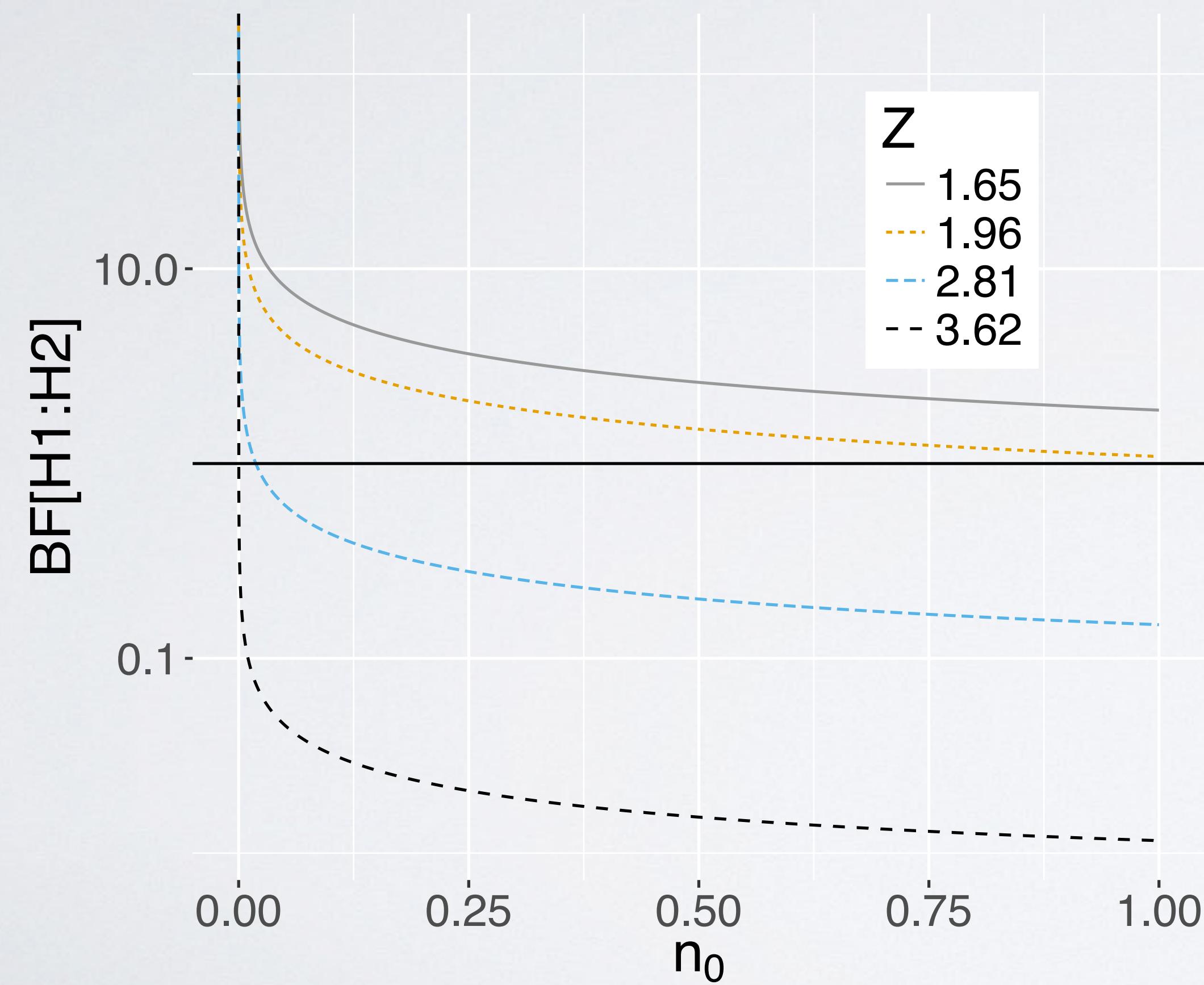
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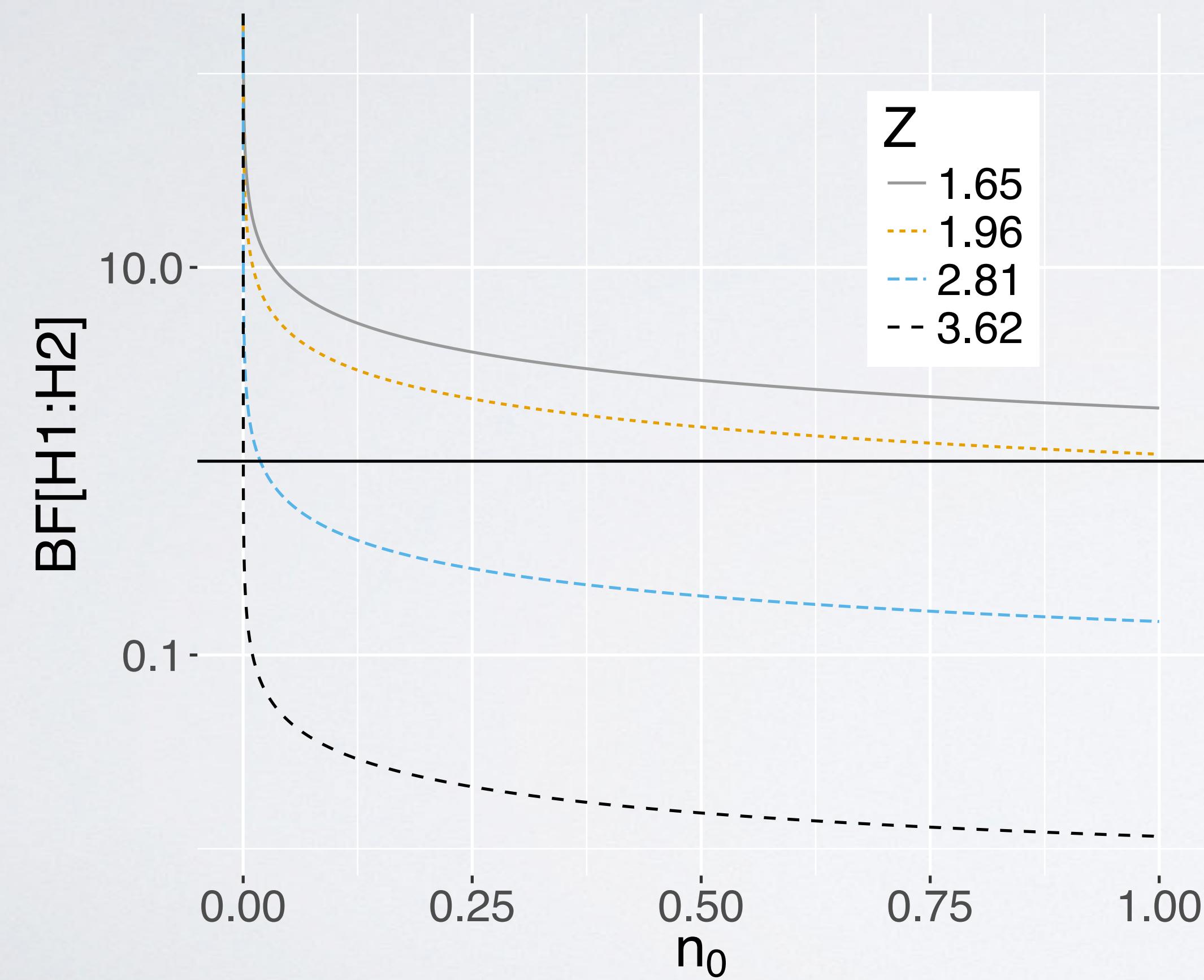
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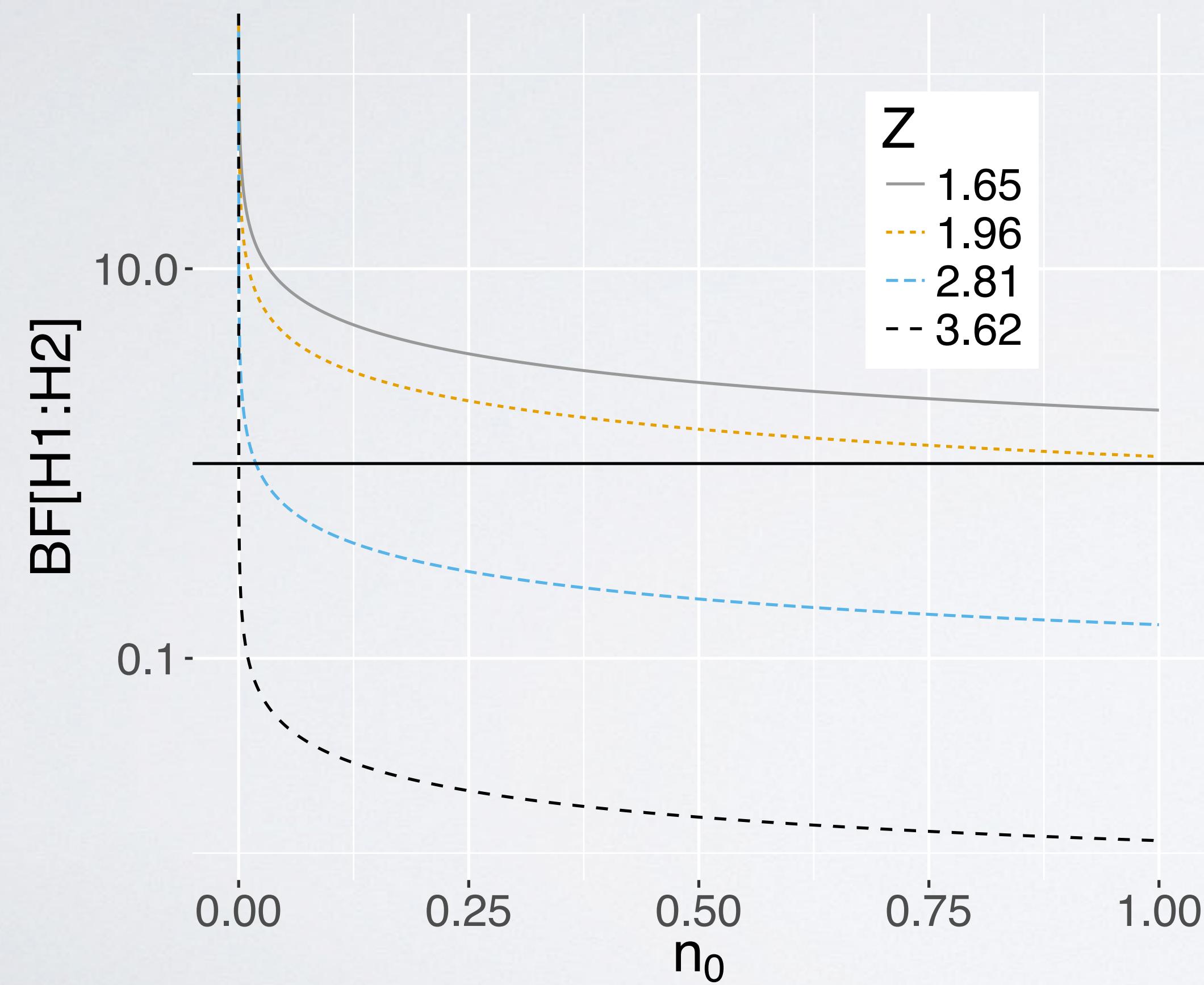
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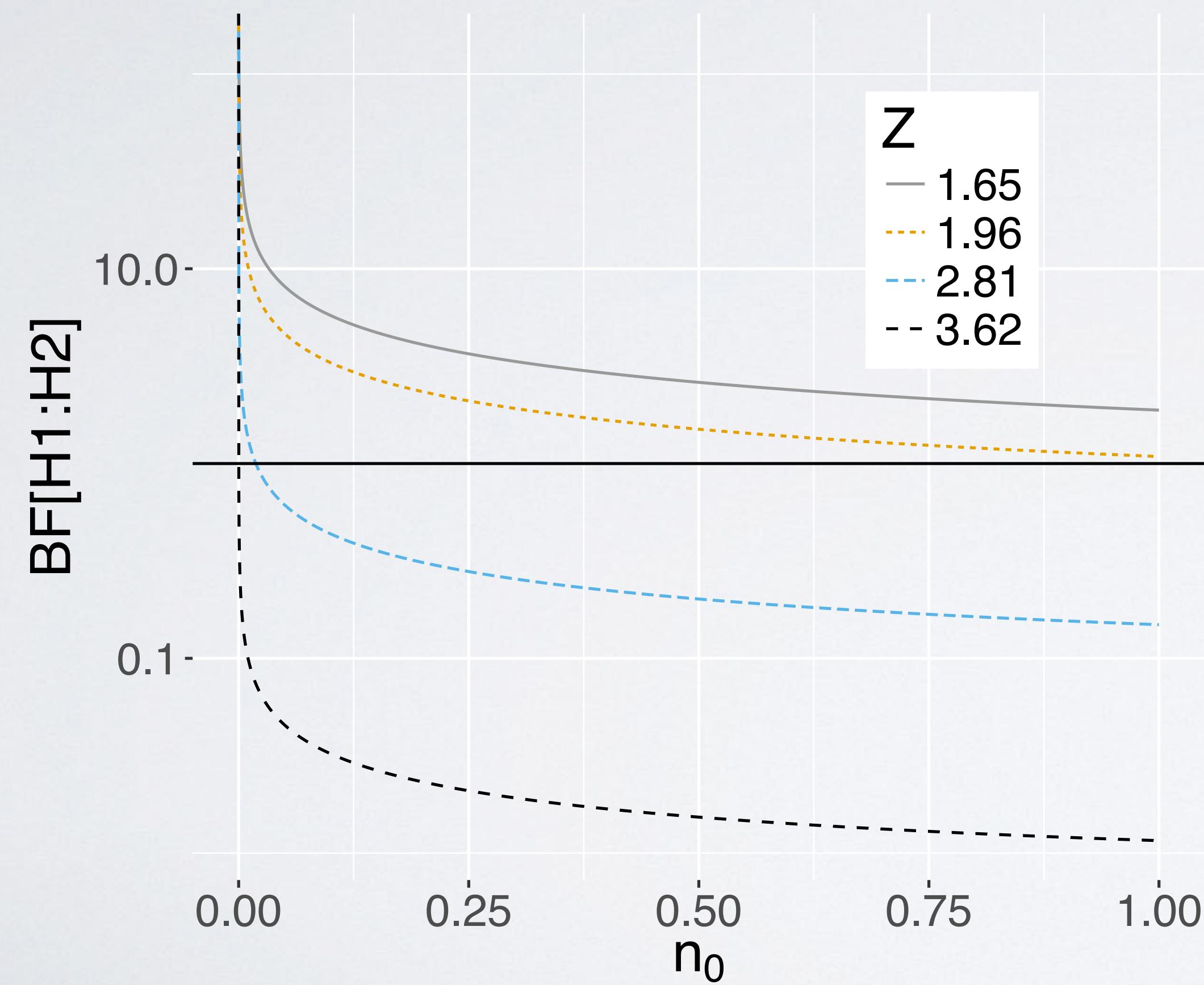
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- ▶ Bartlett's paradox or
Jeffreys-Lindley's paradox

prior on standardized effect size

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prior on standardized effect size

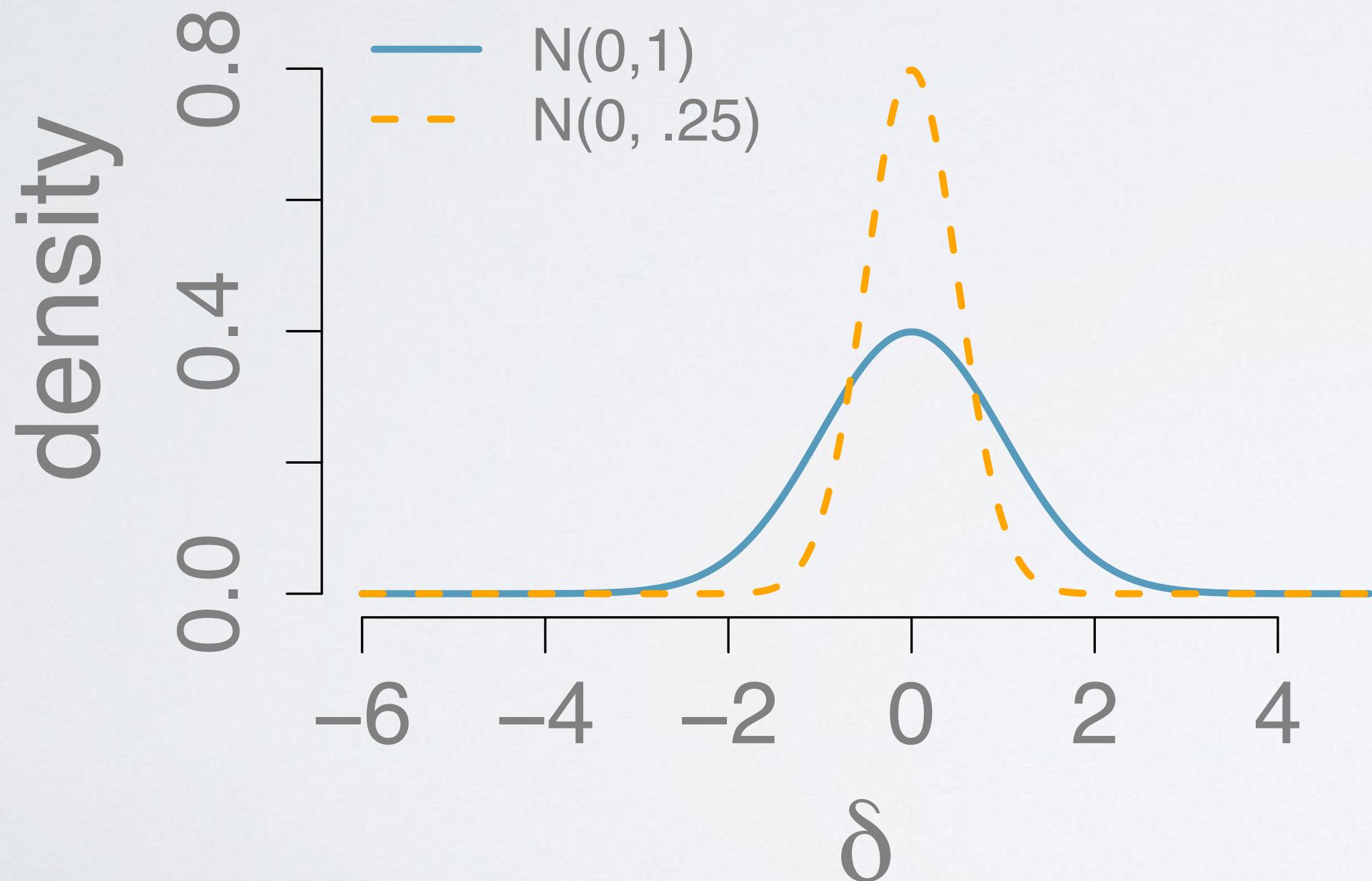
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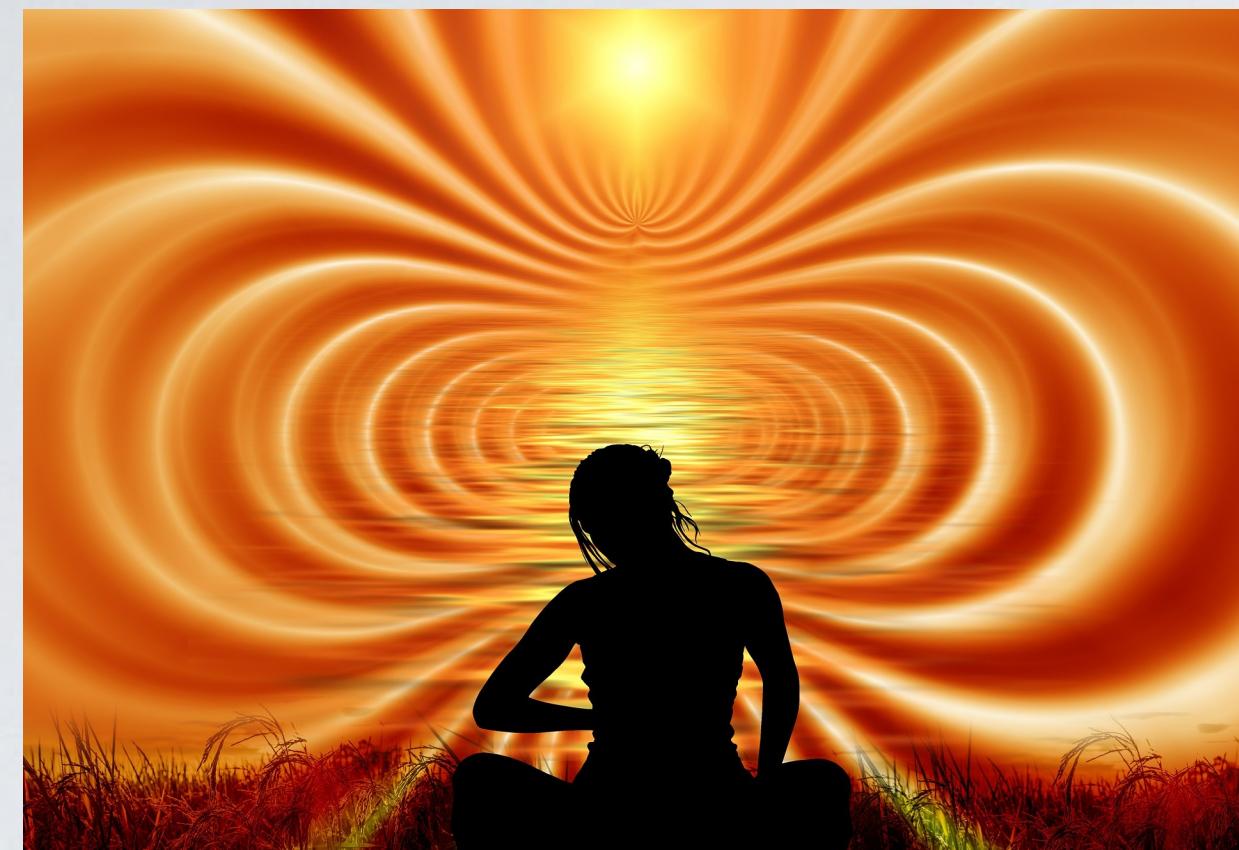
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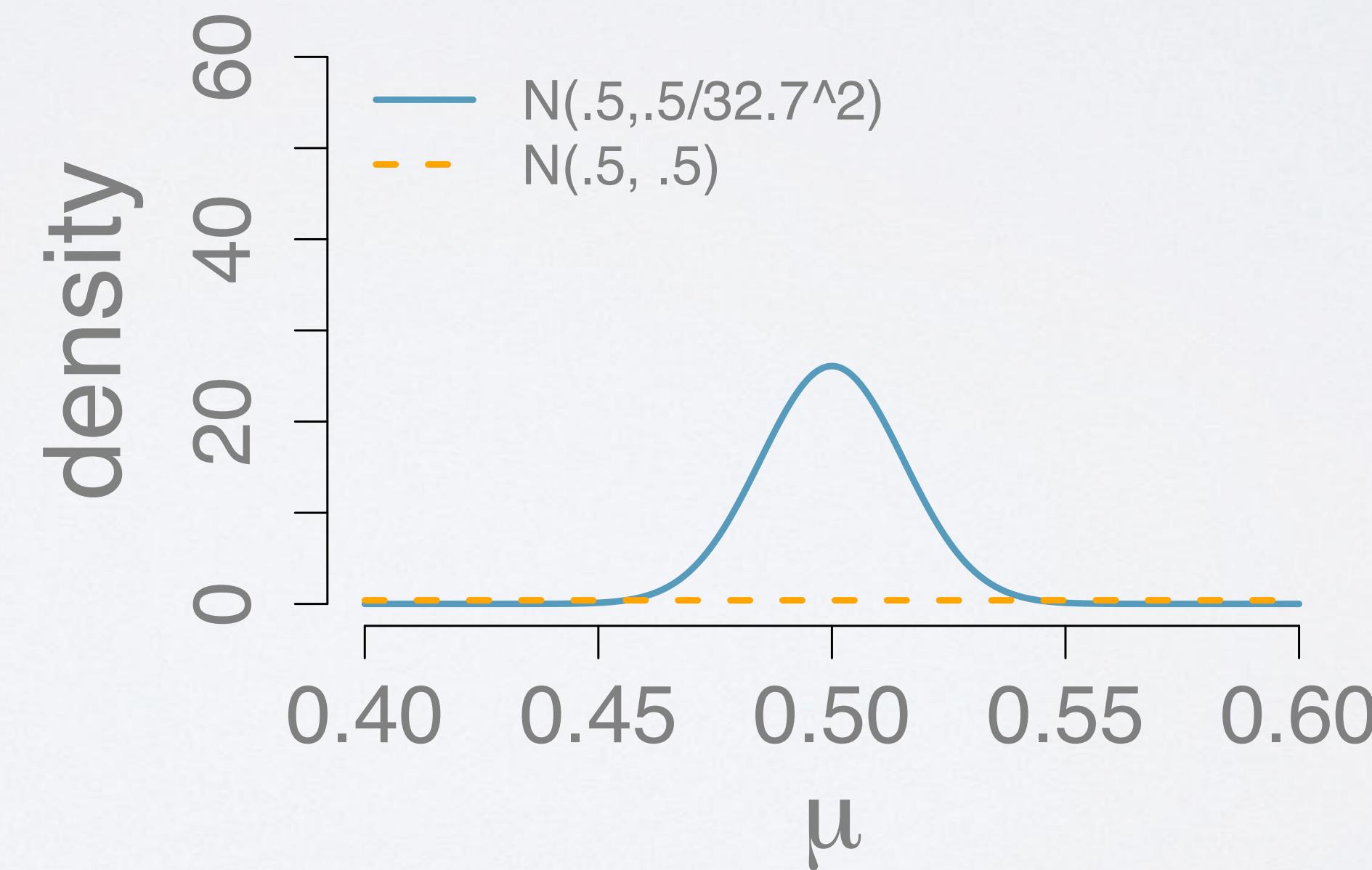
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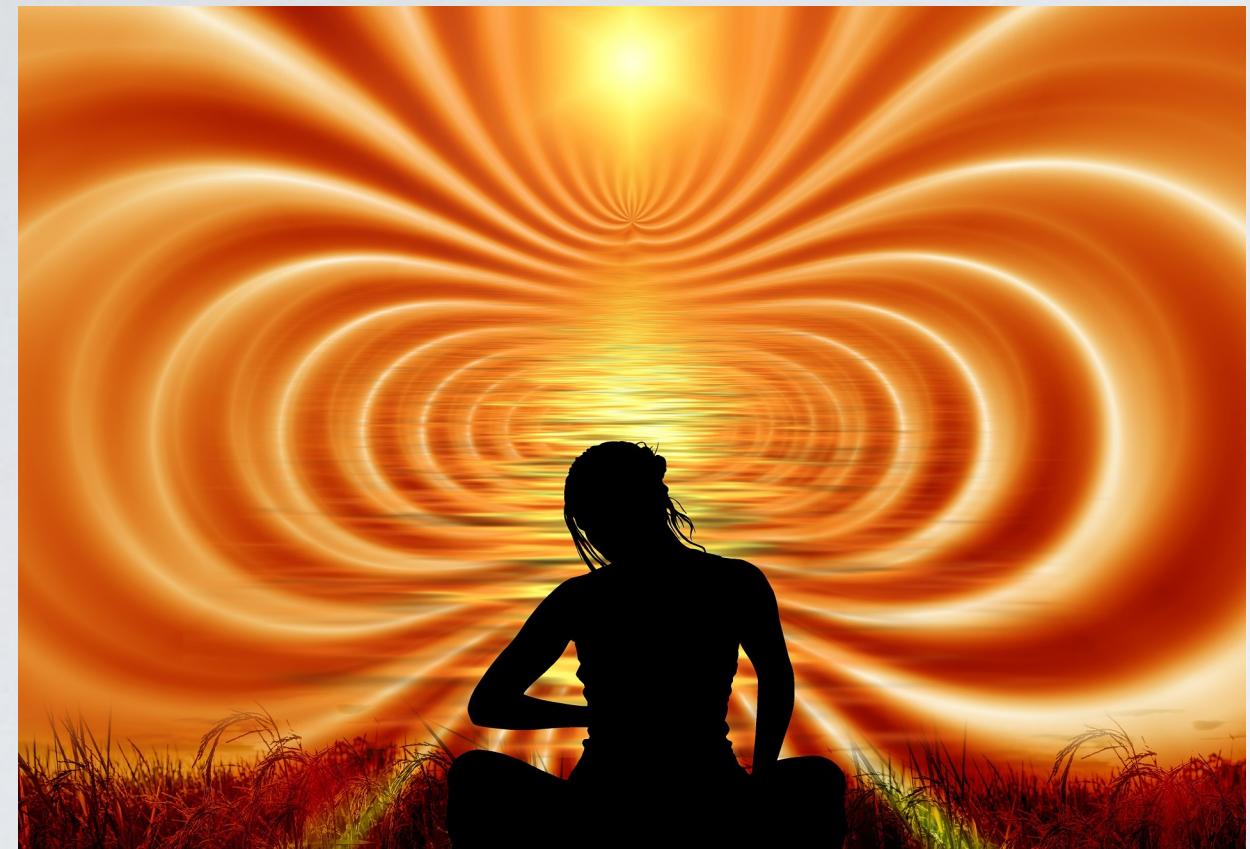


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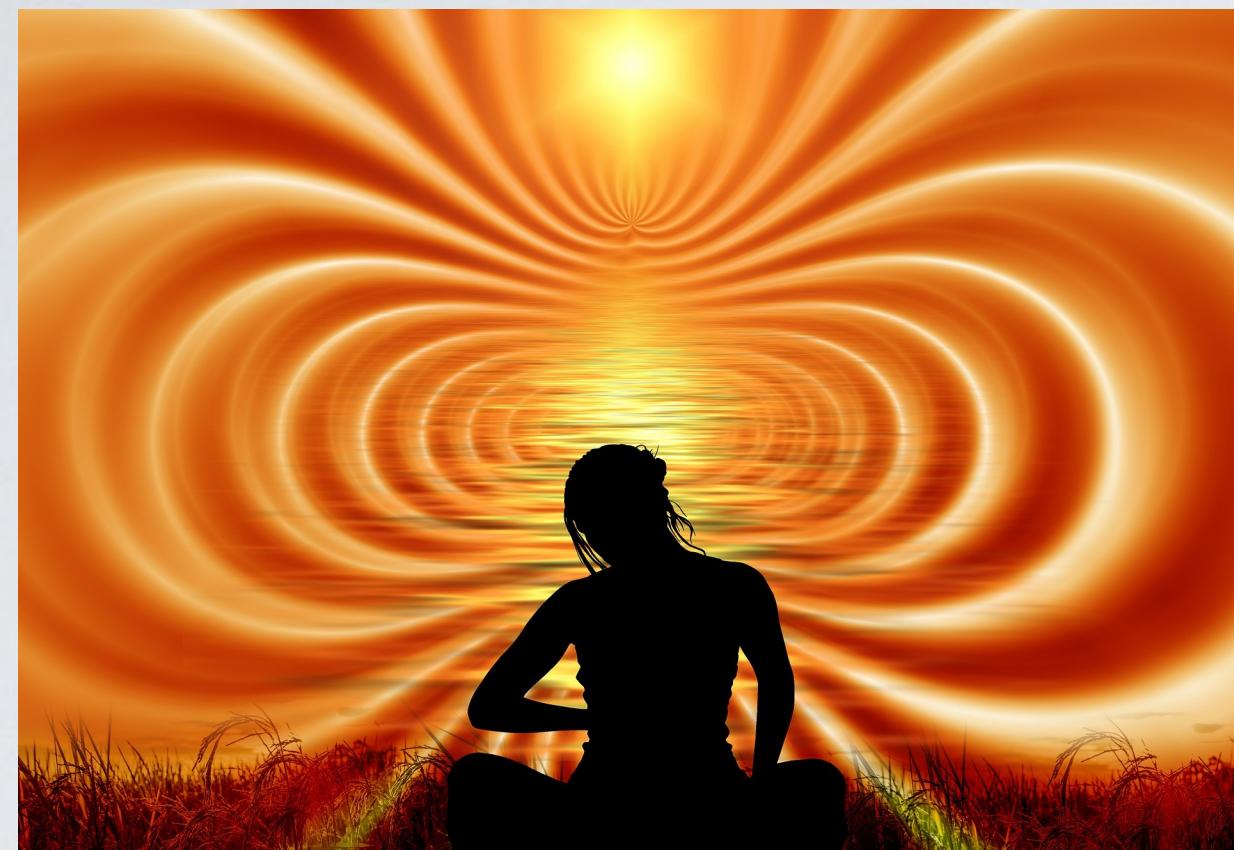
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- ▶ $Z = 3.61$
- ▶ informative $BF[H1 : H2] = 0.46$
- ▶ $BF[H2 : H1] = 1/BF[H1 : H2] = 2.19$

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next: testing with unknown variance