

This is the tenth homework assignment. Students should tick in [TUWEL](#) problems they have solved and upload their detailed solutions by **20:00 on Monday December 18, 2023**.

1. **Lottery**

You are at a fair and a lottery booth showman claims that every second lottery ticket is a win. You observe the hustle and bustle around the lottery booth for a while and count that from 58 tickets sold 17 won. Does this observation let you doubt the claim?

- (a) Calculate the p -value in the context of the (two-sided) one-sample test for proportions.
- (b) What do you answer the showman?

2. **Elections**

Anna is one of the candidates in the upcoming elections for the student representative at the TU Wien. Her team wants to determine whether or not more than $3/4$ of all students would vote for her. In a random poll sampling of $n = 137$ students, the responses x_1, x_2, \dots, x_n were collected (each is 1 or 0, if they would vote for her or not). Among them, there were observed 131 "yes" responses, i.e. $\sum_{i=1}^n x_i = 131$. Perform a hypothesis test with the level of significance $\alpha = 0.01$ and state your conclusion based on the information given.

3. **One-sample test for proportions (without R)**

In the context of the one-sample situation for proportions let the observed relative frequency be $h = \frac{1}{2}$. Let the null hypothesis be $H_0 : p = 0.4$ and further let the (approximate) test be two-sided. Answer the following questions only using the table below, which shows the α -quantiles q_α of the $\mathcal{N}(2, 1)$ -distribution.

α	0.01	0.05	0.1	0.2	0.5
q_α	-0.32	0.36	0.72	1.16	?

- (a) What is the value of the question mark in the table?
- (b) For $n = 49$ the null hypothesis is rejected on the 10%-level?
- (c) For $n = 144$ the null hypothesis is rejected on the 3%-level?

4. **Which statement is correct?**

In the situation of the two-sample test for proportions, the null hypothesis that the population proportions are equal was not rejected at the 3%-level. (Let the sample sizes be large in the sense that the normal approximation is accurate). Comment on the following statements.

- (a) The two observed relative frequencies are equal.
- (b) The observed relative frequencies are equal if and only if the absolute frequencies are equal.
- (c) The test statistic was larger than the 95%-quantile of the standard normal distribution.

- (d) If we had performed a right-sided test, then (c) would be true.
- (e) The 99%-confidence interval overlaps zero.
- (f) The null hypothesis is correct with probability 97%.
- (g) If the null hypothesis holds true, then a type-I error was not made.

5. Simulation of coverage probability

Simulate the coverage probability of the one-sample confidence interval for frequencies - does the confidence interval deliver what it promises? Let Y_1, \dots, Y_n be i.i.d. random variables with $Y_1 \sim \text{bern}(p)$ and $p \in (0, 1)$. Approximate in 10000 simulations the coverage probability of the 95%-confidence interval, i.e., simulate the proportion of coverage events of the parameter p . For that let

- (a) $n = 45$ and $p = 4/9$
- (b) $n = 10$ and $p = 1/10$
- (c) Visualize the simulated relative frequencies from (a) and (b) in two histograms and comment on the simulated coverage probabilities.

Hint: R-command `rbinom` and for example `ifelse()`.