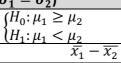
#### Tests for two means:

# Assumption: homogeneity of variance ( $\sigma_1^2 = \sigma_2^2$ )

 $\overline{(H_0)}: \mu_1 = \mu_2$  $H_1: \mu_1 \neq \mu_2$ 



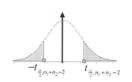
 $\sqrt{H_0: \mu_1 \le \mu_2}$  $\{H_1: \mu_1 > \mu_2$ 

 $Statistics\ t_0 = -$ 

$$\sqrt{\frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2} \cdot \frac{n_1 + n_2}{n_1 n_2}}$$

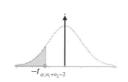
Two-sided critical interval:

$$\begin{split} R &= \left(-\infty; -t_{\frac{\alpha}{2}, n_1 + n_2 - 2}\right) \\ & \cup \left(t_{\frac{\alpha}{2}, n_1 + n_2 - 2}; \infty\right) \end{split}$$



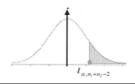
Left-sided critical interval:

$$R = \left(-\infty; -t_{\alpha, n_1 + n_2 - 2}\right)$$



Right-sided critical interval:

$$R=(t_{\alpha,n_1+n_2-2};\infty)$$



### Assumption: no homogeneity of variance $(\sigma_1^2 \neq \sigma_2^2)$

 $(H_0: \mu_1 = \mu_2)$  $(H_1: \mu_1 \neq \mu_2)$ 

$$\begin{cases}
H_0: \mu_1 \ge \mu_2 \\
H_1: \mu_1 < \mu_2 \\
\overline{x}_1 = \overline{x}
\end{cases}$$

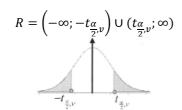
$$\begin{cases}
H_0: \mu_1 \le \mu_2 \\
H_1: \mu_1 > \mu_2
\end{cases}$$

variance 
$$(\sigma_1^2 \neq \sigma_2^2)$$

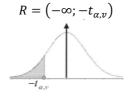
$$\begin{cases} H_0: \mu_1 \geq \mu_2 \\ H_1: \mu_1 < \mu_2 \end{cases}$$

$$Statistics \ \widetilde{t_0} = \frac{\overline{x_1} - \overline{x_2}}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$
eft-sided critical interval:

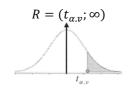
Two-sided critical interval:



Left-sided critical interval:



Right-sided critical interval:



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

# Assumption: big sample sizes $n_1$ , $n_2 > 30$

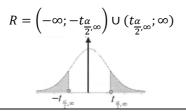
$$\begin{cases}
H_0: \mu_1 = \mu_2 \\
H_1: \mu_1 \neq \mu_2
\end{cases}$$

$$\{H_0: \mu_1 \ge \mu_2 \}$$
  
 $\{H_1: \mu_1 < \mu_2 \}$ 

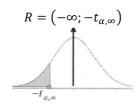
$$\begin{cases}
H_0: \mu_1 \le \mu_2 \\
H_1: \mu_1 > \mu_2
\end{cases}$$

$$Statistics z_{0} = \frac{\overline{x_{1}} - \overline{x_{2}}}{\sqrt{\frac{s_{1}^{2}}{n_{1}} + \frac{s_{2}^{2}}{n_{2}}}}$$

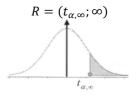
Two-sided critical interval:



Left-sided critical interval:



Right-sided critical interval:



### Tests for two variances

$$\begin{cases}
H_0: \sigma_1^2 = \sigma_2^2 \\
H_1: \sigma_1^2 \neq \sigma_2^2
\end{cases}$$

$$\begin{cases} H_0: \sigma_1^2 \ge \sigma_2^2 \\ H_1: \sigma_1^2 < \sigma_2^2 \end{cases}$$

$$\begin{cases}
H_0: \sigma_1^2 \le \sigma_2^2 \\
H_1: \sigma_1^2 > \sigma_2^2
\end{cases}$$

Statistics 
$$F_0 = \frac{s_1^2}{s_2^2}$$

Two-sided critical interval:

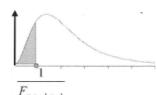
$$R = \left(0; \frac{1}{F_{\frac{\alpha}{2}, n_2 - 1, n_1 - 1}}\right)$$

$$\cup \left(F_{\frac{\alpha}{2}, n_1 - 1, n_2 - 1}; \infty\right)$$

 $F_{\frac{\alpha}{2},n_{1}-1,n_{2}-1}$ 

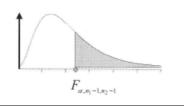
Left-sided critical interval:

$$R = \left(0; \frac{1}{F_{\alpha, n_2 - 1, n_1 - 1}}\right)$$



Right-sided critical interval:

$$R=(F_{\alpha,n_1-1,n_2-1};\infty)$$



#### Tests for two fractions

$$\begin{cases}
H_0: p_1 = p_2 \\
H_1: p_1 \neq p_2
\end{cases}$$

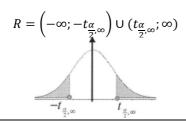
$$\begin{cases} H_0: p_1 \ge p_2 \\ H_1: p_1 < p_2 \end{cases}$$

$$\begin{cases} H_0: p_1 \le p_2 \\ H_1: p_1 > p_2 \end{cases}$$

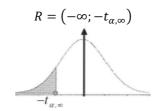
Statistics 
$$z_0 = \frac{p_1 - p_2}{\sqrt{(1-\hat{p})\hat{p}} \cdot \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$

$$\hat{p} = \frac{T_1 + T_2}{n_1 + n_2}; \ \hat{p}_1 = \frac{T_1}{n_1}; \hat{p}_2 = \frac{T_2}{n_2}$$

Two-sided critical interval:



Left-sided critical interval:



Right-sided critical interval:

