

$$H_1: \frac{\sigma_1^2}{\sigma_2^2} > 1$$

$$F = \frac{S_1^2}{S_2^2}$$

$$F > F_{\alpha}(n_1 - 1, n_2 - 1)$$

	$\bar{x}$	$S^2$	$n$
A	11.728	0.653	10
B	11.546	0.627	8

例 7.11

考慮例 7.7 在顯著水準 0.1 下，是否顯示 A、B 兩種品牌嬰兒奶粉的使用對嬰兒體重成長變異數為相同？

(1)  $H_0: \frac{\sigma_1^2}{\sigma_2^2} = 1, H_1: \frac{\sigma_1^2}{\sigma_2^2} \neq 1$

(2)  $\alpha = 0.1$

(3) 棄卻域  $C = \{F < F_{1-\frac{\alpha}{2}}(n_1 - 1, n_2 - 1) \text{ 或 } F > F_{\frac{\alpha}{2}}(n_1 - 1, n_2 - 1)\}$   
 $= \{F < F_{0.95}(9, 7) \text{ 或 } F > F_{0.05}(9, 7)\}$   
 $= \{F < 0.304 \text{ 或 } F > 3.68\}$

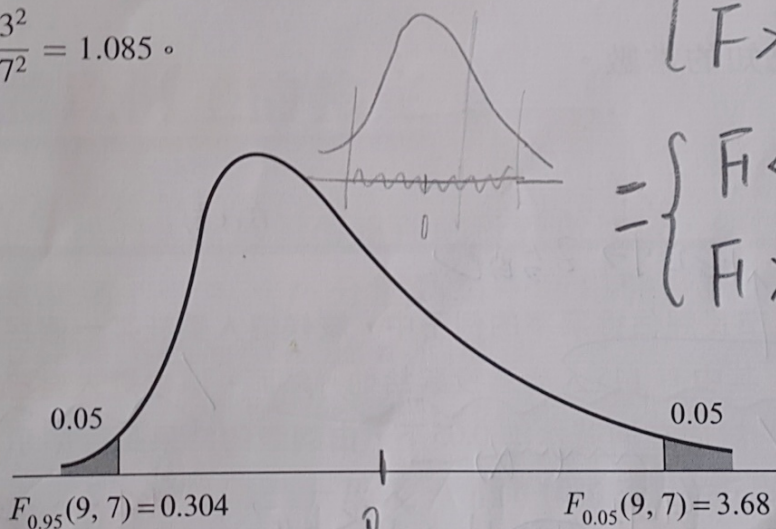
(4)  $F = \frac{S_1^2}{S_2^2} = \frac{0.653^2}{0.627^2} = 1.085$

$H_0: \frac{\sigma_1^2}{\sigma_2^2} = 1$

$H_1: \frac{\sigma_1^2}{\sigma_2^2} \neq 1 \quad \alpha = 0.1$

(3)  $C = \begin{cases} F < F_{0.95}(10-1, 8-1) \text{ 或 } \\ F > F_{0.05}(10-1, 8-1) \end{cases}$

$= \begin{cases} F < 0.304 \text{ 或 } \\ F > 3.68 \end{cases}$



$\oplus F = \frac{S_1^2}{S_2^2} = \frac{0.653^2}{0.627^2} = \frac{0.426409}{0.393129} = 1.085$

$\Rightarrow$  接受  $H_0$

# 例題 7.11