STATISTICS
SECTION II
Part B
Question 6
Spend about 25 minutes on this part of the exam.
Percent of Section II score—25

Directions: Show all your work. Indicate clearly the methods you use, because you will be scored on the correctness of your methods as well as on the accuracy and completeness of your results and explanations.

6. Systolic blood pressure is the amount of pressure that blood exerts on blood vessels while the heart is beating. The mean systolic blood pressure for people in the United States is reported to be 122 millimeters of mercury (mmHg) with a standard deviation of 15 mmHg.

   The wellness department of a large corporation is investigating whether the mean systolic blood pressure of its employees is greater than the reported national mean. A random sample of 100 employees will be selected, the systolic blood pressure of each employee in the sample will be measured, and the sample mean will be calculated.

   Let μ represent the mean systolic blood pressure of all employees at the corporation. Consider the following hypotheses.

   $$H_0 : \mu = 122$$
   $$H_a : \mu > 122$$

   (a) Describe a Type II error in the context of the hypothesis test.

   (b) Assume that σ, the standard deviation of the systolic blood pressure of all employees at the corporation, is 15 mmHg. If $\mu = 122$, the sampling distribution of $\bar{x}$ for samples of size 100 is approximately normal with a mean of 122 mmHg and a standard deviation of 1.5 mmHg. What values of the sample mean $\bar{x}$ would represent sufficient evidence to reject the null hypothesis at the significance level of $\alpha = 0.05$?

   The actual mean systolic blood pressure of all employees at the corporation is 125 mmHg, not the hypothesized value of 122 mmHg, and the standard deviation is 15 mmHg.

   (c) Using the actual mean of 125 mmHg and the results from part (b), determine the probability that the null hypothesis will be rejected.

   (d) What statistical term is used for the probability found in part (c) ?

   (e) Suppose the size of the sample of employees to be selected is greater than 100. Would the probability of rejecting the null hypothesis be greater than, less than, or equal to the probability calculated in part (c) ? Explain your reasoning.

STOP

END OF EXAM

Question 6

Intent of Question

The primary goals of this question were to assess a student's ability to (1) describe what constitutes a Type II error for a specific hypothesis test; (2) specify a rejection region in terms of values of the sample mean; (3) compute the power of a test for a specific value in the alternative hypothesis; (4) recognize the definition of power; and (5) understand the impact of increasing the sample size on the power of a test.

Solution

Part (a):

A Type II error occurs when the alternative hypothesis is true, but the null hypothesis is not rejected. In this situation a Type II error would happen if the mean systolic blood pressure of the population of employees is greater than 122 mmHg, but the null hypothesis that it is 122 mmHg is not rejected. In other words a Type II error would happen if the mean blood pressure for the population of employees is higher than the national average, but the test does not conclude that it is higher.

Part (b):

The test is one-sided and the standard deviation is known, so the null hypothesis will be rejected if the test statistic $z = \dfrac{\bar{x} - \mu_0}{\frac{\sigma}{\sqrt{n}}} > 1.645$. With $\mu = 122$, $\sigma = 15$, and $n = 100$, we get $\dfrac{\bar{x} - 122}{1.5} > 1.645$. Therefore, $\bar{x} > 124.4675$.

Part (c):

If the actual population mean is 125, with $\sigma = 15$ and $n = 100$, then the sampling distribution of $\bar{x}$ is approximately normal with mean of 125 and standard deviation $\dfrac{15}{\sqrt{100}} = 1.5$. Therefore,

$$P(\bar{x} > 124.4675) = P\left(\frac{\bar{x} - \mu_{\bar{x}}}{\sigma_{\bar{x}}} > \frac{124.4675 - 125}{1.5} \right) = P(z > -0.355) = 0.64.$$

Part (d):

The probability found in part (c) is called the power of the test.

Part (e):

If the sample size is increased from 100 to something larger, the probability of rejecting the null hypothesis when the population mean is 125 will be higher than it is for a sample of size 100. Intuitively, more data provide a higher probability of a correct conclusion. The technical explanation is that the rejection region will still be $z > 1.645$, but the sampling distributions of the sample mean will have a smaller standard deviation; therefore, the minimum value of $\bar{x}$ for which we would reject the null hypothesis would be lower and, in return, the probability the null hypothesis is rejected will increase.

Scoring

This question is scored in three sections. Section 1 consists of part (a) and part (b), section 2 consists of part (c), and section 3 consists of part (d) and part (e). Sections 1, 2, and 3 are scored as essentially correct (E), partially correct (P), or incorrect (I).

Section 1 is scored as follows:

Essentially correct (E) if the response satisfies the following four components:
1. Part (a) includes in the description of a Type II error the fact that the alternative hypothesis is true, either generically or in context of the situation.
2. Part (a) includes in the description of a Type II error the fact that the null hypothesis is not rejected, either generically or in context of the situation.
3. Part (b) includes a correct z-score for the upper 5 percent tail and indicates the correct direction for the rejection region.
4. Part (b) includes $\mu_{\bar{x}} = 122$, $\sigma_{\bar{x}} = 1.5$, and the resulting $\bar{x}$ value.

Partially correct (P) if the response satisfies only two or three of the four components.

Incorrect (I) if the response does not meet the criteria for E or P.

Notes:
- If the response in part (a) does not include context, the number of components satisfied is reduced by one (that is, from four to three, or from three to two, and so on). Context includes a reference to units, to blood pressure, to employees, etc.
- If a response in part (a) is clearly referring to an individual's blood pressure as opposed to the mean blood pressure of all employees, neither components 1 nor 2 are satisfied.

Section 2 is scored as follows:

Essentially correct (E) if the response satisfies the following three components:
1. Recognizes that the null hypothesis will be rejected when $\bar{x} \geq 124.4675$, as found in part (b).
2. Provides the correct sampling distribution for the sample mean when the true mean is 125, including correct values for the mean and standard deviation, either explicitly or by plugging them into the test statistic formula.
3. Provides evidence of using the normal curve and finds the correct probability value.

Partially correct (P) if the response satisfies only two of the three components.

Incorrect (I) if the response does not meet the criteria for E or P.

Notes:
- Components 1 and 3 can still be satisfied if errors made in finding the rejection region in part (b) are carried into part (c).
- A calculator statement that does not include labels for input values does not satisfy component 2 but may still satisfy components 1 and 3.

Section 3 is scored as follows:

Essentially correct (E) if the response satisfies the following four components:
1. Part (d) specifies power as the name of the probability.
2. Part (e) correctly states that the probability would be greater.
3. Part (e) correctly implies that the standard deviation of the sampling distribution decreases, either explicitly or by substituting values into a formula.
4. Part (e) indicates the minimum value of $\bar{x}$ for which the null hypothesis is rejected decreases, either explicitly or by substituting values into a formula.

Note: Component 4 can still be satisfied if a response indicates that a maximum value of $\bar{x}$ for which the null hypothesis is rejected increases if this direction is consistent with answers in parts (b) and (c).

Partially correct (P) if the response satisfies only two or three of the four components.

Incorrect (I) if the response does not meet the criteria for E or P.