

Intervals de Confiança

- Per a la mitjana μ , on σ és coneguda - Per a la mitjana μ , on σ és desconeguda

$$\left[\bar{X} - u_{\gamma} \cdot \frac{\sigma}{\sqrt{n}}, \bar{X} + u_{\gamma} \cdot \frac{\sigma}{\sqrt{n}} \right] \text{ [normal]} \quad \left[\bar{X} - t_{n-1, \gamma} \cdot \frac{S_n}{\sqrt{n-1}}, \bar{X} + t_{n-1, \gamma} \cdot \frac{S_n}{\sqrt{n-1}} \right] \text{ [t-Student]}$$

- Per a la variància σ

- Per a la proporció p

$$\left[\frac{n \cdot S_n^2}{v_{n-1, \gamma}}, \frac{n \cdot S_n^2}{u_{n-1, \gamma}} \right] \text{ [Khi^2]} \quad \left[\bar{X} - u_{\gamma} \cdot \sqrt{\frac{\bar{X} \cdot (1 - \bar{X})}{n}}, \bar{X} + u_{\gamma} \cdot \sqrt{\frac{\bar{X} \cdot (1 - \bar{X})}{n}} \right] \text{ [normal]}$$

- Per a mostres grans ($n > 30$)

$$\left[\bar{X} - u_{\gamma} \cdot \frac{S_n}{\sqrt{n-1}}, \bar{X} + u_{\gamma} \cdot \frac{S_n}{\sqrt{n-1}} \right] \text{ [normal]}$$

- Per a dues mostres, dades aparellades (Restar/Sumar mostres)

$$\left[\bar{X} - t_{n-1, \gamma} \cdot \frac{S_n}{\sqrt{n-1}}, \bar{X} + t_{n-1, \gamma} \cdot \frac{S_n}{\sqrt{n-1}} \right] \text{ [t-Student]}$$

- Per a dues mostres, no aparellades. Per a $\mu_x - \mu_y$, on σ_x i σ_y conegudes

$$\left[\bar{X} - \bar{Y} - u_{\gamma} \cdot \sqrt{\left(\frac{\sigma_x^2}{n} + \frac{\sigma_y^2}{m} \right)}, \bar{X} - \bar{Y} + u_{\gamma} \cdot \sqrt{\left(\frac{\sigma_x^2}{n} + \frac{\sigma_y^2}{m} \right)} \right] \text{ [normal]}$$

- Per a dues mostres, no aparellades. Per a $\mu_x - \mu_y$, on σ_x i σ_y desconegudes i iguals

$$\left[\bar{X} - \bar{Y} - t_{n+m-2, \gamma} \cdot \sqrt{\frac{(n+m)(n \cdot S_x^2 + m \cdot S_y^2)}{n \cdot m \cdot (n+m-2)}}, \bar{X} - \bar{Y} + t_{n+m-2, \gamma} \cdot \sqrt{\frac{(n+m)(n \cdot S_x^2 + m \cdot S_y^2)}{n \cdot m \cdot (n+m-2)}} \right] \text{ [t-Student]}$$

- DISTRIBUCIONS

- DESVIACIÓ MOSTRAL

Normal: $u_{\gamma} = qnorm\left(1 - \frac{1-\gamma}{2}\right)$

$$S_n^2 = \frac{\sum (x_i - \bar{X})^2}{n}$$

t-Student: $t_{n-1, \gamma} = qt\left(1 - \frac{1-\gamma}{2}\right)$

Khi^2: $u_{n-1, \gamma} = qchisq\left(\frac{1-\gamma}{2}\right)$, $v_{n-1, \gamma} = qchisq\left(1 - \frac{1-\gamma}{2}\right)$

Contrastos d'Hipòtesi

- Per a la mitjana μ , quan σ és coneguda - Per a la mitjana μ , quan σ és desconeguda

$$EC = \frac{\bar{X} - \mu_0}{\frac{\sigma}{\sqrt{n}}} \text{ [normal]}$$

$$EC = \frac{\bar{X} - \mu_0}{\frac{S_n}{\sqrt{n-1}}} \text{ [t-Student]}$$

- Per a la variància σ

- Per a la proporció p

$$EC = \frac{n \cdot S_n^2}{\sigma_0^2} \text{ [Khi^2]}$$

$$EC = \frac{\sqrt{n} \cdot (\bar{X} - p_0)}{\sqrt{p_0(1-p_0)}} \text{ [normal]}$$

- Per a la mitjana μ , en mostres grans ($n > 30$)

$$EC = \frac{\bar{X} - \mu_0}{\frac{S_n}{\sqrt{n-1}}} \text{ [normal]}$$

- Per a dues mostres normals. Per a $\mu_x - \mu_y$, on σ_x i σ_y conegudes

$$EC = \frac{\bar{X} - \bar{Y}}{\sqrt{\left(\frac{\sigma_x^2}{n} + \frac{\sigma_y^2}{m} \right)}} \text{ [normal]}$$

- Per a dues mostres normals. Per a $\mu_x - \mu_y$, on σ_x i σ_y desconegudes i iguals

$$EC = \frac{\bar{X} - \bar{Y}}{\sqrt{n \cdot S_x^2 + m \cdot S_y^2}} \cdot \sqrt{\frac{n \cdot m \cdot (n+m-2)}{n+m}} \text{ [t-Student]}$$

- Normal

$$2 \cdot (1 - pnorm(EC)) \text{ [Bilateral]}$$

$$1 - pnorm(EC) \text{ [Unilateral (mes gran)]}$$

$$pnorm(EC) \text{ [Unilateral (mes petit)]}$$

- t-Student

$$2 \cdot (1 - pt(EC, n-1)) \text{ [Bilateral]}$$

$$1 - pt(EC, n-1) \text{ [Unilateral (mes gran)]}$$

$$pt(EC, n-1) \text{ [Unilateral (mes petit)]}$$

- Khi^2

$$\text{si } 1 - pchisq(EC, n-1) < 0,5 \rightarrow 2 \cdot (1 - pchisq(EC, n-1)) \text{ [Bilateral]}$$

$$\text{si } 1 - pchisq(EC, n-1) > 0,5 \rightarrow 2 \cdot pchisq(EC, n-1) \text{ [Bilateral]}$$

$$1 - pchisq(EC, n-1) \text{ [Unilateral (mes gran)]}$$

$$pchisq(EC, n-1) \text{ [Unilateral (mes petit)]}$$

