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Hypothesis Testing Video

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UCSDSE212017-V020200



- Hello, and welcome back.
In the previous videos, we talked about confidence interval,

and in this lecture, we're going to start talking about hypothesis testing.

We'll introduce a hypothesis which are just assumptions about parameters.

And we'll talk about simple and composite hypotheses.



13.1 Hypothesis testing - Introduction

POLL

If we fail to reject the null hypothesis, does it mean that the null hypothesis is correct?

RESULTS

- ☐ No, we just don't have enough evidence to reject it. 84%
- ☒ Yes, it must be correct. 16%

Submit

Results gathered from 141 respondents.

FEEDBACK

No, we just don't have enough evidence to reject it.

1

0/1 point (graded)

The distribution of the test statistic T depends on

☐ Null hypothesis H_0 , ✓

☐ Alternative hypothesis H_A ,

☐ Observed data t ,

☒ None of above.



Submit

You have used 3 of 3 attempts

i Answers are displayed within the problem

2

1/1 point (graded)

The null hypothesis says that Z follows normal distribution $\mathcal{N}(0, \sigma^2)$. If the null hypothesis is correct, which of the following is the most unlikely event?

☐ $Z \in [-\sigma, \sigma]$

☒ $Z \notin [-2\sigma, 2\sigma]$ ✓

☐ $Z \geq \sigma$

Explanation

By the 68-95-99.7 Rule:

$$P(Z \in [-\sigma, \sigma]) \approx 68\%$$

$$P(Z \notin [-2\sigma, 2\sigma]) \approx 100 - 95 = 5\%$$

$$P(Z \geq \sigma) \approx (100 - 68) / 2 = 16\%$$

hence the second is smallest.

Submit

You have used 2 of 2 attempts

i Answers are displayed within the problem

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Problem 1

Questions and comments regarding problem 1.

1

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Problem 2

Questions and comments regarding problem 2.

1

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