Math 362: Mathematical Statistics II

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Chapter 6. Hypothesis Testing

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Instead of numerical estimates of parameters, in the form of either single points or confidence intervals, we want to make a choice between two conflicting theories, or **hypothesis**:

1. H_0: the null hypothesis

         v.s.

2. H_1: the alternative hypothesis

Comments: Hypothesis testing and confidence intervals are dual concepts to each other:

▶ One can be obtained from the other.

▶ However, it is often difficult to specify μ_0 to the null hypothesis.