

Math 362: Mathematical Statistics II

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Chapter 6. Hypothesis Testing

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§ 6.4 Type I and Type II Errors

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1. H_0 : the null hypothesis
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

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