

1. We have data of control group $X_1, \dots, X_n \sim N(\mu_x, \sigma_x^2)$. And the data of treatment $Y_1, \dots, Y_m \sim N(\mu_y, \sigma_y^2)$. These two group of data are independent. We want to compare the mean of control group and treatment group.
 - (a) What is the variance of $\bar{X} - \bar{Y}$
 - (b) Assume $\sigma_x^2 = \sigma_y^2$. What is the estimated variance of previous question?
 - (c) With a significance level 0.05, what is the rejection region of the test of the null hypothesis $H_0 : \mu_x = \mu_y$ versus $H_A : \mu_x > \mu_y$.
 - (d) What is the power of the test if $\mu_x = \mu_y + 1$
 - (e) Do previous 3 questions again with the extra assumption that $\sigma_x^2 = \sigma_y^2 = 1$.