

P-value

There is a typo about p-value in the video 3.4. Since this course will not be updated without new funding, the correct calculation of p-value is explained here in detail.

- If $H_a: \mu \neq 0$, it is two tail test and $p\text{-value} = 2(1 - \text{norm.cdf}(\text{np.abs}(z), 0, 1))$
- if $H_a: \mu > 0$, it is upper tail test and $p\text{-value} = 1 - \text{norm.cdf}(z, 0, 1)$
- if $H_a: \mu < 0$, it is lower tail test and $p\text{-value} = \text{norm.cdf}(z, 0, 1)$