

	检验法	条件	原假设 H_0	备择假设 H_1	检验统计量	拒绝域
单个正态总体	u 检验	σ 已知	$\mu \leq \mu_0$ $\mu \geq \mu_0$ $\mu = \mu_0$	$\mu > \mu_0$ $\mu < \mu_0$ $\mu \neq \mu_0$	$u = \frac{\bar{X} - \mu_0}{\sigma_0 / \sqrt{n}}$	$W = \{u \geq u_\alpha\}$ $W = \{u \leq -u_\alpha\}$ $W = \{ u \geq u_{\alpha/2}\}$
	t 检验	σ 未知	$\mu \leq \mu_0$ $\mu \geq \mu_0$ $\mu = \mu_0$	$\mu > \mu_0$ $\mu < \mu_0$ $\mu \neq \mu_0$	$t = \frac{\bar{X} - \mu_0}{S / \sqrt{n}}$	$W = \{t \geq t_\alpha(n-1)\}$ $W = \{t \leq -t_\alpha(n-1)\}$ $W = \{ t \geq t_{\alpha/2}(n-1)\}$
	χ^2 检验	μ 未知	$\sigma^2 \leq \sigma_0^2$ $\sigma^2 \geq \sigma_0^2$ $\sigma^2 = \sigma_0^2$	$\sigma^2 > \sigma_0^2$ $\sigma^2 < \sigma_0^2$ $\sigma^2 \neq \sigma_0^2$	$\chi^2 = \frac{(n-1)S^2}{\sigma_0^2}$	$W = \{\chi^2 \geq \chi_\alpha^2(n-1)\}$ $W = \{\chi^2 \leq \chi_{1-\alpha}^2(n-1)\}$ $W = \{\chi^2 \geq \chi_{\alpha/2}^2(n-1)\} \cup \{\chi^2 \leq \chi_{1-\alpha/2}^2(n-1)\}$

	检验法	条件	原假设 H_0	备择假设 H_1	检验统计量	拒绝域
两个正态总体	u 检验	σ_1, σ_2 已知	$\mu_1 - \mu_2 \leq \delta$ $\mu_1 - \mu_2 \geq \delta$ $\mu_1 - \mu_2 = \delta$	$\mu_1 - \mu_2 > \delta$ $\mu_1 - \mu_2 < \delta$ $\mu_1 - \mu_2 \neq \delta$	$u = \frac{\bar{x} - \bar{y} - (\mu_1 - \mu_2)}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$	$W = \{u \geq u_\alpha\}$ $W = \{u \leq -u_\alpha\}$ $W = \{ u \geq u_{\alpha/2}\}$
	u 检验	σ_1, σ_2 未知, n 很大	$\mu_1 - \mu_2 \leq \delta$ $\mu_1 - \mu_2 \geq \delta$ $\mu_1 - \mu_2 = \delta$	$\mu_1 - \mu_2 > \delta$ $\mu_1 - \mu_2 < \delta$ $\mu_1 - \mu_2 \neq \delta$	$u = \frac{\bar{x} - \bar{y} - (\mu_1 - \mu_2)}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$	$W = \{u \geq u_\alpha\}$ $W = \{u \leq -u_\alpha\}$ $W = \{ u \geq u_{\alpha/2}\}$
	t 检验	$\sigma_1 = \sigma_2 = \sigma$ 未知	$\mu_1 - \mu_2 \leq \delta$ $\mu_1 - \mu_2 \geq \delta$ $\mu_1 - \mu_2 = \delta$	$\mu_1 - \mu_2 > \delta$ $\mu_1 - \mu_2 < \delta$ $\mu_1 - \mu_2 \neq \delta$	$t = \frac{\bar{x} - \bar{y} - (\mu_1 - \mu_2)}{s_w \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$ $s_w^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$	$W = \{t \geq t_\alpha(n_1 + n_2 - 2)\}$ $W = \{t \leq -t_\alpha(n_1 + n_2 - 2)\}$ $W = \{ t \geq t_{\alpha/2}(n_1 + n_2 - 2)\}$
	t 检验	成对数据	$\mu_d \leq 0$ $\mu_d \geq 0$ $\mu_d = 0$	$\mu_d > 0$ $\mu_d < 0$ $\mu_d \neq 0$	$t = \frac{\bar{d} - 0}{s_d / \sqrt{n}}$ $\bar{d} = \frac{1}{n} \sum_{i=1}^n (x_i - y_i),$ $s_d^2 = \frac{1}{n-1} \sum_{i=1}^n (x_i - y_i - \bar{d})^2$	$W = \{t \geq t_\alpha(n-1)\}$ $W = \{t \leq -t_\alpha(n-1)\}$ $W = \{ t \geq t_{\alpha/2}(n-1)\}$
	F 检验	μ_1, μ_2 未知	$\sigma^2 \leq \sigma_0^2$ $\sigma^2 \geq \sigma_0^2$ $\sigma^2 = \sigma_0^2$	$\sigma^2 > \sigma_0^2$ $\sigma^2 < \sigma_0^2$ $\sigma^2 \neq \sigma_0^2$	$F = \frac{s_1^2}{s_2^2}$	$W = \{F \geq F_\alpha(n_1 - 1, n_2 - 1)\}$ $W = \{F \leq F_{1-\alpha}(n_1 - 1, n_2 - 1)\}$ $W = \{F \geq F_{\alpha/2}(n_1 - 1, n_2 - 1)\}$ $\cup \{F \leq F_{1-\alpha/2}(n_1 - 1, n_2 - 1)\}$