Andrew Gard - equitable.equations@gmail.com



Type I and Type II Errors

At the start of a hypothesis test, the null hypothesis might be true or false. At the end, it may be rejected or not. Altogether, there are four possible combinations of these outcomes.



At the start of a hypothesis test, the null hypothesis might be true or false. At the end, it may be rejected or not. Altogether, there are four possible combinations of these outcomes.

	H_0 is true	H_0 is false
H ₀ is rejected	X	✓
H ₀ is not rejected	√	X



At the start of a hypothesis test, the null hypothesis might be true or false. At the end, it may be rejected or not. Altogether, there are four possible combinations of these outcomes.

	H_0 is true	H_0 is false
H_0 is rejected	X	√
$\overline{H_0}$ is not rejected	√	X

We're happy if the test rejects H_0 when H_0 is false OR if it fails to reject H_0 when H_0 is true. Otherwise, we feel that something has gone wrong.



At the start of a hypothesis test, the null hypothesis might be true or false. At the end, it may be rejected or not. Altogether, there are four possible combinations of these outcomes.

	H_0 is true	H_0 is false
H_0 is rejected	Х	√
$\overline{H_0}$ is not rejected	\checkmark	X

We're happy if the test rejects H_0 when H_0 is false OR if it fails to reject H_0 when H_0 is true. Otherwise, we feel that something has gone wrong.

Bear in mind, however, that we usually don't know whether H_0 is actually true or not. Otherwise, why run the test?



There are two possible things that can go wrong, according to our table.



There are two possible things that can go wrong, according to our table.

The null hypothesis is rejected when in fact it is true. This is called
a Type I Error, or false positive.



There are two possible things that can go wrong, according to our table.

- The null hypothesis is rejected when in fact it is true. This is called
 a Type I Error, or false positive.
- The null hypothesis is not rejected when in fact it is false. This is called a Type II Error, or false negative.



There are two possible things that can go wrong, according to our table.

- The null hypothesis is rejected when in fact it is true. This is called
 a Type I Error, or false positive.
- The null hypothesis is not rejected when in fact it is false. This is called a Type II Error, or false negative.

The names "false positive" and "false negative" come from medical testing, which uses much the same logic as hypothesis testing.



There are two possible things that can go wrong, according to our table.

- The null hypothesis is rejected when in fact it is true. This is called
 a Type I Error, or false positive.
- The null hypothesis is not rejected when in fact it is false. This is called a Type II Error, or false negative.

The names "false positive" and "false negative" come from medical testing, which uses much the same logic as hypothesis testing.

	H_0 is true	H_0 is false
H_0 is rejected	Type I Error	\checkmark
H_0 is not rejected	√	Type II Error



Examples

Let's return to a pair of examples from previous lectures.



Examples

Let's return to a pair of examples from previous lectures.

• The manufacturer of a certain brand of chocolate claims that, on average, their chocolate bars weigh 350g. I suspect they may be overestimating this number. After analyzing a sample, I reject the manufacturer's claim ($p=.0089<.05=\alpha$). If the manufacturer is actually right, I would have committed a type I error.



Examples

Let's return to a pair of examples from previous lectures.

- The manufacturer of a certain brand of chocolate claims that, on average, their chocolate bars weigh 350g. I suspect they may be overestimating this number. After analyzing a sample, I reject the manufacturer's claim ($p=.0089<.05=\alpha$). If the manufacturer is actually right, I would have committed a type I error.
- A restaurant claims that the mean sodium content of one of its sandwiches is 920 mg. After analyzing a sample, I found insufficient evidence to reject the claim ($p=.027>.01=\alpha$). If the restaurant's claim had actually be false, I would have committed a type II error.

