

More on Inference for Two-Sample Data

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Outline

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for Two-Sample
Data

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Two-Sample
Inference: Large
Samples

Two-Sample
Inference: Small
samples

Two-Sample Inference: Large Samples

Two-Sample Inference: Small samples

Two-sample inference



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- ▶ Comparing the means of two distinct populations with respect to the same measurement. *infer $\mu_1 - \mu_2$*

- ▶ Examples:

- ▶ SAT scores of high school A vs. high school B.
- ▶ Severity of a disease in women vs. in men.
- ▶ Heights of New Zealanders vs. heights of Ethiopians.
- ▶ Coefficients of friction after wear of sandpaper A vs. sandpaper B.

- ▶ Notation:

Sample	1	2
Sample size	n_1	n_2
True mean	μ_1	μ_2
Sample mean	\bar{x}_1	\bar{x}_2
True variance	σ_1^2	σ_2^2
Sample variance	s_1^2	s_2^2

$n_1 \geq 25$ and $n_2 \geq 25$, variances known σ_1, σ_2

- ▶ We want to test $H_0 : \mu_1 - \mu_2 = \#$ with some alternative hypothesis
- ▶ If σ_1^2 and σ_2^2 are known, use the test statistic:

$$Z = \frac{(\bar{x}_1 - \bar{x}_2) - \#}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$$

which has a $N(0, 1)$ distribution if:

reference distribution.

- ▶ H_0 is true.
- ▶ The sample 1 points are iid with mean μ_1 and variance σ_1^2 , the sample 2 points are iid with mean μ_2 and variance σ_2^2 , and the two samples are independent.
- ▶ The confidence intervals (2-sided, 1-sided upper, and 1-sided lower, respectively) for $\mu_1 - \mu_2$ are: *$SD(\bar{x}_1 - \bar{x}_2)$.*

$$\begin{aligned} & \left(\underbrace{(\bar{x}_1 - \bar{x}_2)}_{\mu_1 - \mu_2} - \underbrace{z_{1-\alpha/2}}_{\uparrow} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}, \underbrace{(\bar{x}_1 - \bar{x}_2) + z_{1-\alpha/2}}_{\uparrow} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}} \right) \\ & \left(-\infty, \underbrace{(\bar{x}_1 - \bar{x}_2) + z_{1-\alpha}}_{\uparrow} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}} \right) \\ & \left(\underbrace{(\bar{x}_1 - \bar{x}_2) - z_{1-\alpha}}_{\uparrow} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}, \infty \right) \end{aligned}$$

$n_1 \geq 25$ and $n_2 \geq 25$, variances UNknown

- If σ_1^2 and σ_2^2 are UNknown, use the test statistic:

$$Z = \frac{(\bar{x}_1 - \bar{x}_2) - \#}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

n_1, n_2 large. same assumptions \Rightarrow $Z \sim N(0,1)$.

- and confidence intervals for $\mu_1 - \mu_2$: CLT

$$\left(\begin{aligned} & \left((\bar{x}_1 - \bar{x}_2) - z_{1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}, (\bar{x}_1 - \bar{x}_2) + z_{1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \right) \\ & \left(-\infty, (\bar{x}_1 - \bar{x}_2) + z_{1-\alpha} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \right) \\ & \left((\bar{x}_1 - \bar{x}_2) - z_{1-\alpha} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}, \infty \right) \end{aligned} \right)$$

$s_1 \rightarrow s_1$
 $s_2 \rightarrow s_2$

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Two-Sample Inference: Large Samples

Two-Sample Inference: Small samples

Small samples and $\sigma_1^2 = \sigma_2^2 = \sigma^2$ (UNknown)

- Assuming $\sigma_1^2 = \sigma_2^2 = \sigma^2$, then we can use the **pooled sample variance** to estimate σ^2 , ($s_1^2, s_2^2 \rightarrow \hat{\sigma}^2, \sigma^2$)

$$s_p^2 = \frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}$$

weighted average of s_1^2 and s_2^2 .

- A test statistic to test $H_0 : \mu_1 - \mu_2 = \#$ against some alternative is:

$$T = \frac{\bar{X}_1 - \bar{X}_2 - \#}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} = \frac{\bar{X}_1 - \bar{X}_2 - (\mu_1 - \mu_2)}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}} = \frac{\bar{X}_1 - \bar{X}_2 - (\mu_1 - \mu_2)}{\sqrt{\sigma^2 \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}}$$

reference distribution

- $T \sim t_{n_1+n_2-2}$ assuming:

- H_0 is true.

- The sample 1 points are iid $N(\mu_1, \sigma^2)$, the sample 2 points are iid $N(\mu_2, \sigma^2)$, and the sample 1 points are independent of the sample 2 points.

Small samples and $\sigma_1^2 = \sigma_2^2 = \sigma^2$ (UNknown)

- $1 - \alpha$ confidence intervals (2-sided, 1-sided upper, and 1-sided lower, respectively) for $\mu_1 - \mu_2$ under these assumptions are of the form:

$\hat{\sigma}^2(\bar{x}_1 - \bar{x}_2)$ same.

$$\left(\begin{aligned} & \left((\bar{x}_1 - \bar{x}_2) - \underline{t_{\nu, 1-\alpha/2}} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}, (\bar{x}_1 - \bar{x}_2) + t_{\nu, 1-\alpha/2} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \right) \\ & \left(-\infty, (\bar{x}_1 - \bar{x}_2) + t_{\nu, 1-\alpha} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \right) \\ & \left((\bar{x}_1 - \bar{x}_2) - t_{\nu, 1-\alpha} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}, \infty \right) \end{aligned} \right)$$

where $\nu = n_1 + n_2 - 2$.

Example: springs

- ▶ The data of W. Armstrong on spring lifetimes (appearing in the book by Cox and Oakes) not only concern spring longevity at a 950 N/mm² stress level but also longevity at a 900 N/mm² stress level.

Spring Lifetimes under Two Different Levels of Stress
(10³ cycles)

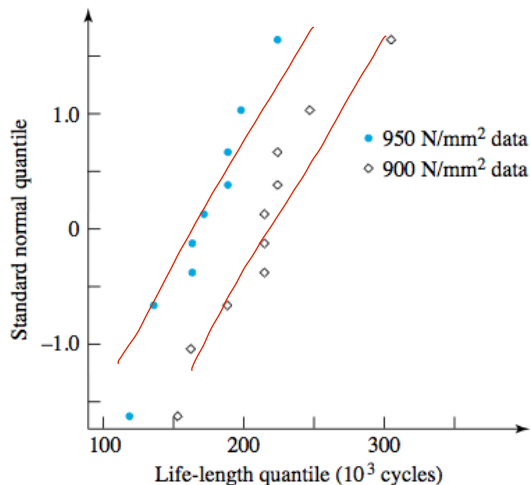
950 N/mm ² Stress	900 N/mm ² Stress
[225, 171, 198, 189, 189 135, 162, 135, 117, 162	[216, 162, 153, 216, 225 216, 306, 225, 243, 189

$$n_1 = n_2 = 10$$

- ▶ Let sample 1 be the 900 N/mm² stress group and sample 2 be the 950 N/mm² stress group.
- ▶ $\bar{x}_1 = 215.1$, $\bar{x}_2 = 168.3$. $H_a: \mu_1 - \mu_2 > 0$
- ▶ Let's do a hypothesis test to see if the sample 1 springs lasted significantly longer than the sample 2 springs.

Check normality and homogeneity of variances

Make a normal Q-Q plot of both sample on the same plot. If both sample look like a straight line and these two lines are almost parallel, then it is plausible that both sample are normally distributed with equal variances.



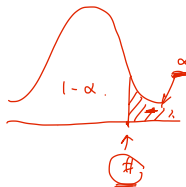
Example: springs

1. $H_0 : \mu_1 - \mu_2 = 0, H_a : \mu_1 - \mu_2 > 0.$

2. $\alpha = 0.05$

3. The test statistic is:

$$T = \frac{(\bar{x}_1 - \bar{x}_2) - 0}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$



► Assume:

► H_0 is true.

► The sample 1 spring lifetimes are iid $N(\mu_1, \sigma^2)$

► The sample 2 spring lifetimes are iid $N(\mu_2, \sigma^2)$

► The sample 1 spring lifetimes are independent of those of sample 2.

► Under these assumptions,

$$T \sim t_{n_1+n_2-2} = t_{10+10-2} = t_{18}.$$

► Reject H_0 if $T > t_{18, 1-\alpha}$

Example: springs

$$\begin{aligned}s_1 &= \sqrt{\frac{1}{n_1 - 1} \sum_i (x_{1,i} - \bar{x}_1)^2} \\&= \sqrt{\frac{1}{9} (225 - 215.1)^2 + (171 - 215.1)^2 + \cdots + (162 - 215.1)^2} = 42.9\end{aligned}$$

$$\begin{aligned}s_2 &= \sqrt{\frac{1}{n_2 - 1} \sum_i (x_{2,i} - \bar{x}_2)^2} \\&= \sqrt{\frac{1}{9} (225 - 168.3)^2 + (171 - 168.3)^2 + \cdots + (162 - 168.3)^2} = 33.1\end{aligned}$$

$$s_p = \sqrt{\frac{(10 - 1)42.9^2 + (10 - 1)33.1^2}{10 + 10 - 2}} = 38.3$$

Example: springs

4.

$$t = \frac{(\bar{x}_1 - \bar{x}_2) - 0}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} = \frac{215.1 - 168.3 - 0}{38.3 \cdot \sqrt{\frac{1}{10} + \frac{1}{10}}} = \underline{\underline{2.7}}$$

$$t_{18, 1-\alpha} = t_{18, 1-0.05} = t_{18, 0.95} \\ = \underline{\underline{1.73}}$$

5. With $t = \underline{2.7} > \underline{1.73} = t_{18,0.95}$, we reject H_0 in favor of H_a .
6. There is enough evidence to conclude that springs last longer if subjected to 900 N/mm^2 of stress than if subjected to 950 N/mm^2 of stress. $(\mu_1 - \mu_2 > 0)$.

Example: springs

$$\mu_1 - \mu_2$$

- ▶ A 95%, 2-sided confidence interval for the difference in lifetimes is:

$$\left((\bar{x}_1 - \bar{x}_2) - \underbrace{t_{\nu, 1-\alpha/2}}_{\text{critical value}} \underbrace{sp \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}_{\text{margin of error}}, (\bar{x}_1 - \bar{x}_2) + t_{\nu, 1-\alpha/2} sp \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \right)$$

Using $t_{\nu, 1-\alpha/2} = t_{18, 1-0.05/2} = t_{18, 0.975} = 2.1$:

$$\left((215.1 - 168.3) - 2.1 \cdot 38.3 \sqrt{\frac{1}{10} + \frac{1}{10}}, (215.1 - 168.3) + 2.1 \cdot 38.3 \sqrt{\frac{1}{10} + \frac{1}{10}} \right)$$
$$= (10.8, 82.8)$$
$$\mu_1 - \mu_2 \in (10.8, 82.8)$$

- ▶ We are 95% confident that the springs subjected to 900 N/mm² of stress last between 10.8×10^3 and 82.8×10^3 cycles longer than the springs subjected to 950 N/mm² of stress.

Your turn: stopping distances

- ▶ Suppose μ_1 and μ_2 are true mean stopping distances (in meters) at 50 mph for cars of a certain type equipped with two different types of breaking systems.
- ▶ Suppose $n_1 = n_2 = 6$, $\bar{x}_1 = 115.7$, $\bar{x}_2 = 129.3$, $s_1 = 5.08$, $s_2 = 5.38$.
- ▶ Use significance level 0.01 to test $H_0 : \mu_1 - \mu_2 = -10$ vs. $H_a : \mu_1 - \mu_2 < -10$.
system 1 gives us a mean less than system 2 by 10.
- ▶ Construct a 2-sided 99% confidence interval for the true difference in stopping distances.

Answers: stopping distances

1. $H_0 : \mu_1 - \mu_2 = -10, H_a : \mu_1 - \mu_2 < -10$

2. $\alpha = 0.01$

$$\mu_1 - \mu_2 - (-10) < 0.$$

3. The test statistic is:

$$T = \frac{(\bar{x}_1 - \bar{x}_2) - (-10)}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$$



► Assume:

- H_0 is true.
- The sample 1 stopping distances are iid $N(\mu_1, \sigma^2)$
- The sample 2 stopping distances are iid $N(\mu_2, \sigma^2)$
- The sample 1 stopping distances are independent of those of sample 2.

► Under these assumptions, $T \sim t_{n_1+n_2-2} = t_{6+6-2} = t_{10}$.

► Reject H_0 if $T < t_{10, \alpha}$

Answers: stopping distances

► $s_1 = 5.08$, $s_2 = 5.38$.

►

$$\begin{aligned}s_p &= \sqrt{\frac{(n_1 - 1)s_1^2 + (n_2 - 1)s_2^2}{n_1 + n_2 - 2}} \\&= \sqrt{\frac{(6 - 1)(5.08)^2 + (6 - 1)(5.38)^2}{6 + 6 - 2}} \\&= 5.23\end{aligned}$$

Answers: stopping distances

4.

$$t = \frac{(\bar{x}_1 - \bar{x}_2) - (-10)}{s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} = \frac{115.7 - 129.3 + 10}{5.23 \cdot \sqrt{\frac{1}{6} + \frac{1}{6}}} = \underline{\underline{-1.19}}$$

$$t_{10, 1-\alpha} = t_{10, 0.99} = \underline{\underline{-2.76}}$$

fail to

5. With $t = \underline{-1.19} \not< \underline{-2.76} = t_{10,0.99}$, we [✓] reject H_0 in favor of H_a .

6. There is not enough evidence to conclude that the stopping distances of breaking system 1 are less than those of breaking system 2 by over 10 meters.

Answers: stopping distances

- ▶ A 99%, 2-sided confidence interval for the difference in breaking distances is:

$$\left((\bar{x}_1 - \bar{x}_2) - t_{\nu, 1-\alpha/2} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}, (\bar{x}_1 - \bar{x}_2) + t_{\nu, 1-\alpha/2} s_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \right)$$

Using $t_{\nu, 1-\alpha/2} = t_{10, 1-0.01/2} = t_{10, 0.995} = 3.17$:

$$\left((115.7 - 129.3) - 3.17 \cdot 5.23 \sqrt{\frac{1}{6} + \frac{1}{6}}, (115.7 - 129.3) + 3.17 \cdot 5.23 \sqrt{\frac{1}{6} + \frac{1}{6}} \right)$$

$= (-23.17, -4.03)$ $\Rightarrow H_0: \mu_1 - \mu_2 = 0, H_a: \mu_1 - \mu_2 \neq 0.$
 \Rightarrow reject H_0 at $\alpha = 0.01$.

C.I. of $\mu_1 - \mu_2$ are negative values.

- ▶ We are 99% confident that the true mean stopping distance of breaking system 1 is anywhere from 23.17 m to 4.03 m less than that of breaking system 2.

What if $\sigma_1^2 \neq \sigma_2^2$?

Unknown.

- ▶ The test statistic for testing $H_0 : \mu_1 - \mu_2 = \#$ vs. some H_a is:

$$T = \frac{\bar{X}_1 - \bar{X}_2 - \#}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

format is the same as

large sample case.

but small sample size.

CLT cannot be used.

Under the assumptions that:

- ▶ H_0 is true.
- ▶ The sample 1 observations are iid $N(\mu_1, \sigma_1^2)$ and the sample 2 observations are iid $N(\mu_2, \sigma_2^2)$

The test statistic has an approximate $t_{\hat{\nu}}$ distribution, where the degrees of freedom is estimated by the following special case of the Cochran-Satterthwaite approximation for linear combinations of mean squares:

$$\hat{\nu} = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2} \right)^2}{\frac{s_1^4}{(n_1-1)n_1^2} + \frac{s_2^4}{(n_2-1)n_2^2}}$$

What if $\sigma_1^2 \neq \sigma_2^2$?

- Under these assumptions, the $1 - \alpha$ confidence intervals for $\mu_1 - \mu_2$ become:

$$\hat{SD}(\bar{x}_1 - \bar{x}_2).$$

$$\begin{aligned} & \left((\bar{x}_1 - \bar{x}_2) - \hat{t}_{\hat{\nu}, 1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}, (\bar{x}_1 - \bar{x}_2) + \hat{t}_{\hat{\nu}, 1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \right) \\ & \left(-\infty, (\bar{x}_1 - \bar{x}_2) + \hat{t}_{\hat{\nu}, 1-\alpha} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \right) \\ & \left((\bar{x}_1 - \bar{x}_2) - \hat{t}_{\hat{\nu}, 1-\alpha} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}, \infty \right) \end{aligned}$$

Example: springs

before: checked (normality), homogeneity of variances.



$$\underline{\underline{\sigma_1^2 = \sigma_2^2 = \sigma^2}}$$

- ▶ In the springs example, σ_1^2 probably doesn't equal σ_2^2 because $s_1 = 57.9$ and $s_2 = 33.1$.
- ▶ I'll redo the hypothesis test and the confidence interval using:

$$\hat{\nu} = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}\right)^2}{\frac{s_1^4}{(n_1-1)n_1^2} + \frac{s_2^4}{(n_2-1)n_2^2}} = \frac{\left(\frac{57.9^2}{10} + \frac{33.1^2}{10}\right)^2}{\frac{57.9^4}{(10-1)10^2} + \frac{33.1^4}{(10-1)10^2}} = 14.3$$

Example: springs

1. $H_0 : \mu_1 - \mu_2 = 0, H_a : \mu_1 - \mu_2 > 0.$
2. $\alpha = 0.05$
3. The test statistic is:

$$T = \frac{(\bar{x}_1 - \bar{x}_2) - 0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$

- ▶ Assume:
 - ▶ H_0 is true.
 - ▶ The sample 1 spring lifetimes are $N(\mu_1, \sigma_1^2)$
 - ▶ The sample 2 spring lifetimes are $N(\mu_2, \sigma_2^2)$
 - ▶ The sample 1 spring lifetimes are independent of those of sample 2.
- ▶ Under these assumptions, $T \sim t_{\hat{\nu}} = t_{14.3}.$
- ▶ Reject H_0 if $T > t_{14.3, 1-\alpha}$

Example: springs

4. The moment of truth:

$$t = \frac{(\bar{x}_1 - \bar{x}_2) - 0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}} = \frac{215.1 - 168.3 - 0}{\sqrt{\frac{57.9^2}{10} + \frac{33.1^2}{10}}} = \underline{2.22}$$

$$t_{14.3, 1-\alpha} = t_{14.3, 1-0.05} = t_{14.3, 0.95}$$

$$= \underline{1.76} \quad (\text{Take } \nu = 14 \text{ if you're using the } t \text{ table})$$

calculator, software (R, MaxLab)

only integer
d.f.

5. With $t = 2.22 > 1.76 = t_{14.3, 0.95}$, we reject H_0 in favor of H_a .

$$\mu_1 - \mu_2 > 0$$

6. There is still enough evidence to conclude that springs last longer if subjected to 900 N/mm² of stress than if subjected to 950 N/mm² of stress.

Example: springs

- ▶ A 95%, 2-sided confidence interval for the difference in lifetimes is:

$$\left((\bar{x}_1 - \bar{x}_2) - t_{\hat{\nu}, 1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}, (\bar{x}_1 - \bar{x}_2) + t_{\hat{\nu}, 1-\alpha/2} \sqrt{\frac{1}{n_1} + \frac{1}{n_2}} \right)$$

Using $t_{\hat{\nu}, 1-\alpha/2} = t_{14.3, 1-0.05/2} = t_{14.3, 0.975} = 2.14$:

$$\begin{aligned} & \left((215.1 - 168.3) - 2.14 \cdot \sqrt{\frac{57.9^2}{10} + \frac{33.1^2}{10}}, \right. \\ & \quad \left. (215.1 - 168.3) + 2.14 \cdot \sqrt{\frac{57.9^2}{10} + \frac{33.1^2}{10}} \right) \\ & = (1.67, 91.9) \end{aligned}$$

positive values.

- ▶ We are 95% confident that the springs subjected to 900 N/mm^2 of stress last between 1.67×10^3 and 91.1×10^3 cycles longer than the springs subjected to 950 N/mm^2 of stress.

Your turn: fabrics

- ▶ The void volume within a textile fabric affects comfort, flammability, and insulation properties. Permeability ($\text{cm}^3/\text{cm}^2/\text{s}$) of a fabric refers to the accessibility of void space to the flow of a gas or liquid.
- ▶ Consider the following data on two different types of plain-weave fabric:

Fabric Type	Sample Size	Sample Mean	Sample Standard Deviation
Cotton	10	51.71	.79
Triacetate	10	136.14	3.59

different.

- ▶ Let Sample 1 be the triacetate fabric and Sample 2 be the cotton fabric.
- ▶ Using $\alpha = 0.05$, attempt to verify the claim that triacetate fabrics are more permeable than the cotton fabrics on average.
- ▶ Construct and interpret a two-sided 95% confidence interval for the true difference in mean permeability.

Let: $\mu_1 - \mu_2 > 0$

Answers: fabrics

- ▶ $n_1 = n_2 = 10$.
- ▶ $\bar{x}_1 = 136.14$, $\bar{x}_2 = 51.71$.
- ▶ $s_1 = 3.59$, $s_2 = 0.79$.
- ▶

$$\hat{\nu} = \frac{\left(\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}\right)^2}{\frac{s_1^4}{(n_1-1)n_1^2} + \frac{s_2^4}{(n_2-1)n_2^2}} = \frac{\left(\frac{3.59^2}{10} + \frac{0.79^2}{10}\right)^2}{\frac{3.59^4}{(10-1)10^2} + \frac{0.79^4}{(10-1)10^2}} = \underline{9.87}$$

$t_{9.87}$

- ▶ If you're using the t table, round down to $\nu = 9$ to avoid unnecessary false positives.

1. $H_0 : \mu_1 - \mu_2 = 0$, $H_a : \mu_1 - \mu_2 > 0$.
2. $\alpha = 0.05$
3. The test statistic is:

$$T = \frac{(\bar{x}_1 - \bar{x}_2) - 0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$$



► Assume:

- H_0 is true.
 - The triacetate permeabilities are $N(\mu_1, \sigma_1^2)$
 - The cotton permeabilities are $N(\mu_2, \sigma_2^2)$
 - The triacetate permeabilities are independent of the cotton permeabilities.
- Under these assumptions, $T \sim t_{\hat{\nu}} = t_{9.87}$.
- Reject H_0 if $T > t_{9.87, 1-\alpha}$

check!

4.

$$t = \frac{(\bar{x}_1 - \bar{x}_2) - 0}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}} = \frac{136.14 - 51.71 - 0}{\sqrt{\frac{3.59^2}{10} + \frac{0.79^2}{10}}} = \underline{\underline{72.63}}$$

$$\underline{\underline{t_{9.87, 1-\alpha}}} \approx \underline{\underline{t_{9, 1-\alpha}}} = \underline{\underline{t_{9, 0.95}}} = \underline{\underline{1.83}}$$

0.95 · if using t-table.

5. With $t = 72.63 > 1.83 = t_{9, 0.95}$, we reject H_0 in favor of H_a .

6. There is overwhelming evidence to conclude that the triacetate fabrics are more permeable than the cotton fabrics.

μ_1
 μ_2

$$\underline{\underline{\mu_1 - \mu_2 > 0}} \leftarrow H_a$$

- With $t_{\hat{\nu}, 1-\alpha/2} \approx t_{9, 0.975} = 2.26$, a 95%, 2-sided confidence interval for the difference in lifetimes is:

$$\begin{aligned} & \left((\bar{x}_1 - \bar{x}_2) - t_{\hat{\nu}, 1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}, (\bar{x}_1 - \bar{x}_2) + t_{\hat{\nu}, 1-\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} \right) \\ & \left((136.14 - 51.71) - 2.26 \cdot \sqrt{\frac{3.59^2}{10} + \frac{0.79^2}{10}}, \right. \\ & \quad \left. (136.14 - 51.71) + 2.26 \cdot \sqrt{\frac{3.59^2}{10} + \frac{0.79^2}{10}} \right) \\ & = (81.80, 87.06) \end{aligned}$$

positive.

- We are 95% confident that the permeability of the triacetate fabric exceeds that of the cotton fabric by anywhere between 81.80 $\text{cm}^3/\text{cm}^2/\text{s}$ and 87.06 $\text{cm}^3/\text{cm}^2/\text{s}$.