

ZUBY

In [124]:

```
1 data = pd.read_csv("data-zuby.txt", delimiter=" ")
2 s_1, s_2 = data["zuby_pomlau"], data["zuby_sok"]
3 n_1, n_2 = s_1.size, s_2.size
4 # data.boxplot()
5
6 # alpha
7 a=0.05
8
9 # std err
10 se_p = math.sqrt(s_1.var() + (s_2.var())/n_2)
11
12 # mu
13 mu = (s_1.mean() - s_2.mean())
14
15 # t stat
16 t_stat = mu / se_p
17
18 # df
19 df = n_1 - 1 + n_2 - 1 # same variance
20 df = se_p**4 / (1/(n_1 - 1) * (s_1.var()/n_1)**2 + 1/(n_2 - 1) * (s_2.var()/n_2)**2)
21
22
23 # p values for t_stat
24 pval_two_sided = stats.t.sf(abs(t_stat), df)*2 # Prob(abs(t)>t_stat)
25 pval_one_sided = stats.t.sf(abs(t_stat), df) # Prob(abs(t)>t_stat) / 2
26
27
28 # t critic for df, alpha
29 t_crit_two_sided = stats.t.ppf(q=1-a/2, df=df) # a/2
30 t_crit_one_sided = stats.t.ppf(q=1-a, df=df)
31
32 # interval two sided
33 interval_L = mu - t_crit_two_sided*se_p
34 interval_R = mu + t_crit_two_sided*se_p
```

TWO-SAMPLE TEST (TWO-TAILED)

H0: $\mu(\text{pomalu varene}) = \mu(\text{rychle varene})$

H1: $\mu(\text{pomalu varene}) \neq \mu(\text{rychle varene})$

In [125]:

```
1 # TEST BY VALUE OF STATISTICS
2 if abs(t_stat) > t_crit_two_sided:
3     print("|t_stat| >= t_crit : {}".format(t_stat, t_crit_two_sided))
4     print("\t REJECTING H0 in favor of H1")
5     print("\t H1: mu(pomalu varene) != mu(rychle varene) ")
6     print("")
7
8 else:
9     print("|t_stat| < t_crit : {} < {}".format(t_stat, t_crit_two_sided))
10    print("\t Failed to reject H0")
11    print("\t H0: mu(rychle varene) == mu(pomalu varene) ")
12    print("")
13
14
15 # TEST BY P VALUE
16 if pval_two_sided < a:
17     print("p_val < alpha : {} < {}".format(pval_two_sided, a))
18     print("\t REJECTING H0 in favor of H1")
19     print("\t H1: mu(pomalu varene) > mu(rychle varene)")
20     print("")
21
22 else:
23     print("p_val >= alpha : {} >= {}".format(pval_two_sided, a))
24     print("\t Failed to reject H0")
25     print("\t H0: mu(rychle varene) == mu(pomalu varene) ")
26     print("")
27
28
29 # INTERVAL
30 interval_L = mu - t_crit_two_sided*se_p
31 interval_R = mu + t_crit_two_sided*se_p
32 print("(1-{})% conf. interval ({} , {})".format(a, interval_L, interval_R))
```

|t_stat| < t_crit : 2.019354722091951 <= 2.2042005991260605

Failed to reject H0

H0: mu(rychle varene) == mu(pomalu varene)

p_val >= alpha : 0.06879844307365293 >= 0.05

Failed to reject H0

H0: mu(rychle varene) == mu(pomalu varene)

(1-0.05)% conf. interval (-0.1064118798452327, 2.4314118798452284)

TWO-SAMPLE (ONE-TAILED TEST)

H0: mu(rychle varene) >= mu(pomalu varene)

H1: mu(pomalu varene) > mu(rychle varene)

In [136]:

```
1 # TEST BY VALUE OF STATISTICS
2 if t_stat < t_crit_one_sided:
3     print("t_stat < t_crit : {} < {}".format(t_stat, t_crit_one_sided))
4     print("\t Failed to reject H0")
5     print("\t H0: mu(rychle varene) >= mu(pomalu varene) ")
6     print("")
7
8 else:
9     print("t_stat >= t_crit : {} >= {}".format(t_stat, t_crit_one_sided))
10    print("\t REJECTING H0 in favor of H1")
11    print("\t H1: mu(pomalu varene) > mu(rychle varene) ")
12    print("")
13
14 # TEST BY P VALUE
15 if pval_one_sided < a:
16     print("p_val < alpha : {} < {}".format(pval_one_sided, a))
17     print("\t REJECTING H0 in favor of H1")
18     print("\t H1: mu(pomalu varene) > mu(rychle varene) ")
19     print("")
20
21 else:
22     print("p_val >= alpha : {} >= {}".format(pval_one_sided, a))
23     print("\t Failed to reject H0")
24     print("\t H0: mu(rychle varene) >= mu(pomalu varene) ")
25     print("")
26
27 # INTERVAL
28 interval_L = mu - t_crit_one_sided*se_p
29 interval_R = mu + t_crit_one_sided*se_p
30 print("(1-{})% conf. interval {:.4f},+inf)".format(a, interval_L))
```

```
t_stat >= t_crit : 2.019354722091951 >= 1.7978520481089464
      REJECTING H0 in favor of H1
      H1: mu(pomalu varene) > mu(rychle varene)
```

```
p_val < alpha : 0.034399221536826466 < 0.05
      REJECTING H0 in favor of H1
      H1: mu(pomalu varene) > mu(rychle varene)
```

```
(1-0.05)% conf. interval (0.1275,+inf)
```

In []:

1