Lorem Ipsum

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Teil I Examples

1 Math

Consider the formula

$$p = (1 - \lambda) \cdot \lambda$$

but ignore it.

2 Images

Types can be inferred by a proof-like system with the following core rules:



3 Lists

- a) Base Types: Double, ...
- b) Compound Types: Lists, Tuples, ...
- c) Type Classes, have Instances, offer restricted form of polymorphism. Similar to Interfaces.
 E.g the type class Eq represents a set of Types.
- d) Algebraic Types, similar to structs.
 - · Enumeration Types
 - · Product Types

4 Code

Multiline Code Example:

Code can be placed in line, e.g data Tree = Leaf Int | Node Tree Tree with Verbatim.

5 Theorems and Co.

Def. (Probability Space)

blabla

Thm. (Total Probability & Bayes' Rule) blabla

Lem. (Independance)

blabla

6 Boxes

Neyman-Pearson-Lemma:

Let $\Theta_0 = \{\vartheta_0\}$ and $\Theta_A = \{\vartheta_A\}$. Further let $T := R(X_1, \dots, X_n; \vartheta_0, \vartheta_A)$ and $K := (c, \infty)$ as well as $\alpha^* := P_{\vartheta_0}[T \in K] = P_{\vartheta_0}[T > c]$.

 \Longrightarrow The Likelyhood-Ratio-Test with statistic T and rejection region K is optimal in the sense that: Every other test with significance level $\alpha \leq \alpha^*$ has a smaller power, i.e. a larger probability of type II error.

In general the hypothesises are not *simple*. The following quotient is usually a sensible test statistic in these cases:

The generalized Likelyhood-Ratio is given by

$$R(x_1, \dots, x_n;) := \frac{\sup_{\vartheta \in \Theta_A} L(x_1, \dots, x_n; \vartheta)}{\sup_{\vartheta \in \Theta_0} L(x_1, \dots, x_n; \vartheta)}$$

z-Test, i.e. normal with known variance: Assume X_1, \ldots, X_n i.i.d. $\sim \mathcal{N}\left(\vartheta, \sigma^2\right)$

a) Statistic Under H_0 :

$$T = \frac{\overline{X_n} - \mu_0}{\sigma/\sqrt{n}} \sim \mathcal{N}(0, 1)$$

b) Rejection Region:

$$\theta_A > \theta_0$$
: $K = [z_{1-\alpha}, \infty)$

$$\cdot \vartheta_A < \vartheta_0$$
: $K = (-\infty, z_\alpha]$

•
$$\vartheta_A \neq \vartheta_0$$
: $K = (-\infty, z_{\frac{\alpha}{2}}] \cup [z_{1-\frac{\alpha}{2}}, \infty)$

where $\Phi^{-1}(\alpha) = z_{\alpha}$ and for convenience $z_{0.95} = 1.645$, $z_{0.975} = 1.960$.

The generalized Likelyhood-Ratio is given by

$$R(x_1, \dots, x_n;) := \frac{\sup_{\vartheta \in \Theta_A} L(x_1, \dots, x_n; \vartheta)}{\sup_{\vartheta \in \Theta_O} L(x_1, \dots, x_n; \vartheta)}$$