

## CSL003P1M: Probability and Statistics

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### Assignment -IX

November 19, 2019

1. The height of 10 people of a normal population are found to be

70, 67, 62, 67, 61, 68, 70, 64, 65, 66

inches. Is it reasonable to believe that the average height is greater than 64 inches? Test at 5% at significance level assuming that for 9 degrees of freedom  $P(t > 1.83) = 0.05$ .

2. Of 400 mangoes selected at random from a large population, 53 were found to be bad. Test at 1% significance level that on the average 10% of the mangoes were bad. Given that

$$\frac{1}{\sqrt{2\pi}} \int_{2.58}^{\infty} e^{-\frac{x^2}{2}} = 0.005.$$

3. In a sample of 700 males drawn from a large city 400 are smokers and in a sample of 900 males drawn from another large city 400 are smokers. Do the two cities differ significantly in respect of smoking among males? Test at 1% level of significance. Given that

$$\frac{1}{\sqrt{2\pi}} \int_{2.575}^{\infty} e^{-\frac{x^2}{2}} dx = 0.005.$$

4. Given the population density function

$$f(x; \theta) = \begin{cases} \theta e^{-\theta x}, & 0 \leq x < \infty, \theta > 0 \\ 0, & \text{else.} \end{cases}$$

The null hypothesis  $H_0 : \theta = 2$  against one sided alternative  $H_1 : \theta > 2$  will be tested on the following procedure.  $H_0$  should be rejected if a sample  $x$  drawn from the population is greater than or equal to 6. Find the probability of Type I error and Type II error.

5. Let  $p$  denote the probability of getting a head when a given coin is tossed once. Suppose that the hypothesis  $H_0 : p = 0.5$  is rejected in favour of  $H_1 : p = 0.6$  if 10 trials result in 7 or more heads. Calculate the probabilities of Type I and Type II error.
6. Let us consider a population with density,

$$f(x; \theta) = \begin{cases} \theta x^{\theta-1}, & 0 < x < 1, \\ 0, & \text{else.} \end{cases}$$

A random sample  $X_1, X_2$  of size 2 is drawn from the above population  $f(x; \theta)$  for testing a null hypothesis  $H_0 : \theta = 1$  against an alternative hypothesis  $H_1 : \theta = 2$ . Suppose that the critical region is defined by  $C := \{(x_1, x_2) : x_1 x_2 \geq 3/4\}$ . Calculate probability of (a) Type-I error, (b) type-II error, and (c) power of the test.

Answer key to few questions!

- (1)  $H_0$  is rejected and  $H_1$  (greater than 64) is accepted.
- (2)  $H_0$  is accepted.
- (3)  $H_0$  is rejected.
- (4)  $e^{-12}, 1 - e^{-6\theta}, \theta > 2$ .
- (5) 0.172, 0.618.
- (6) (a) 0.03424, (b) 0.8861, (c) 0.1139.