

Name: _____

Class #: _____

Instructor: Nathaniel Stevens

Class:

Section #: _____

Assignment: Quiz 3

Question 1: (1 point)

The randomization test is inappropriate for the comparison of 90th percentiles in two conditions.

(a) True

(b) False

Question 2: (1 point)

Consider an experiment with two conditions (A vs. B) that gives rise to the following data:

A	B
1	4
2	3

$$t = \bar{y}_A - \bar{y}_B = 1.5 - 3.5 = -2$$

And suppose interest lies in testing the following hypothesis:

$$H_0 : \mu_A = \mu_B \text{ versus } H_A : \mu_A \neq \mu_B$$

The 6 possible unique re-arrangements of the data are shown in the table below.

A	B
{1,2}	{3,4}
{1,3}	{2,4}
{1,4}	{2,3}
{2,3}	{1,4}
{2,4}	{1,3}
{3,4}	{1,2}

$$\begin{array}{l} \bar{y}_A - \bar{y}_B \\ 1.5 - 3.5 = -2 = t_1^* \\ 2 - 3 = -1 = t_2^* \\ 2.5 - 2.5 = 0 = t_3^* \\ 2.5 - 2.5 = 0 = t_4^* \\ 3 - 2 = 1 = t_5^* \\ 3.5 - 1.5 = 2 = t_6^* \end{array}$$

Calculate the p-value associated with an exact permutation test of the hypothesis stated above. Round your answer to 4 decimals.

0.3333

$$\checkmark \quad p\text{-value} = \frac{1}{6} \sum_{k=1}^6 I(t_k^* \geq |t|) + I(t_k^* \leq -|t|) = \frac{2}{6} = \frac{1}{3}$$

Question 3: (1 point)

Interest lies in comparing average purchase size for 10 different mobile checkout experiences. To begin we test:

$$H_0 : \mu_1 = \mu_2 = \dots = \mu_{10} \text{ versus } H_A : \mu_j \neq \mu_k \text{ for } j \neq k$$

To do so we use the F -test of overall significance associated with an *appropriately defined linear regression model*. In the context of such a regression model, which of the null hypothesis statements is equivalent to the one above?

- (a) $H_0 : \beta_0 = \beta_1 = \beta_2 = \dots = \beta_9$
- (b) $H_0 : \beta_1 = \beta_2 = \dots = \beta_9$**
- (c) $H_0 : \beta_1 = \beta_2 = \dots = \beta_{10}$
- (d) $H_0 : \beta_0 = \beta_1 = \beta_2 = \dots = \beta_{10}$

Question 4: (2 points)

Interest lies in comparing average time-on-page for 8 different homepage designs. Suppose that $n = 100$ users are assigned to each condition and an F -test is used to test the following hypothesis:

$$H_0 : \mu_1 = \mu_2 = \dots = \mu_8 \text{ versus } H_A : \mu_j \neq \mu_k \text{ for } j \neq k$$

In the space below, state the number of *numerator* and *denominator* degrees of freedom associated with this test. Note that your answers must be integers.

Numerator df: _____

Denominator df: _____

$$m - 1 = 8 - 1 = 7$$

$$N - m = 800 - 8 = 792$$

$$N = 8 \times 100 = 800$$

Question 5: (1 point)

Consider the following hypothesis and suppose the appropriate F -test statistic t is calculated. In the context of this hypothesis, what values of t are considered "extreme" and would give us evidence against H_0 ?

$$H_0 : \mu_1 = \mu_2 = \dots = \mu_m \text{ versus } H_A : \mu_j \neq \mu_k \text{ for } j \neq k$$

- ☒ (a) Large positive values
- ☐ (b) Large negative values
- ☐ (c) Small positive values
- ☐ (d) Both (a) and (b)
- ☐ (e) Both (a) and (c)

Question 6: (3 points)

Suppose we conduct an experiment with a single design factor at 3 levels (and hence three conditions). We analyze the results with the following linear regression model:

$$y_i = \beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \epsilon_i$$

where:

- $x_{i1} = 1$ if unit i is in condition 1, and 0 otherwise.
- $x_{i2} = 1$ if unit i is in condition 2, and 0 otherwise.

With the observed data we estimate the regression coefficients as $\hat{\beta}_0 = 3.1$, $\hat{\beta}_1 = 1.8$, and $\hat{\beta}_2 = -0.6$.

Using these values, estimate the expected response in each of the three conditions. Be sure to round your answers to 1 decimal place.

- $\hat{\mu}_1 =$ _____ $\hat{\beta}_0 + \hat{\beta}_1 = 3.1 + 1.8 = 4.9$
- $\hat{\mu}_2 =$ _____ $\hat{\beta}_0 + \hat{\beta}_2 = 3.1 - 0.6 = 2.5$
- $\hat{\mu}_3 =$ _____ $\hat{\beta}_0 = 3.1$

Question 7: (1 point)

Interest lies in comparing click-through rates across 7 different experimental conditions. Suppose that a χ^2 -test is used to test the following hypothesis:

$$H_0 : \pi_1 = \pi_2 = \dots = \pi_7 \text{ versus } H_A : \pi_j \neq \pi_k \text{ for } j \neq k$$

In the space below, state the number of degrees of freedom associated with this test. Note that your answer must be an integer.

$$df = m - 1 = 6$$

Question 8: (2 points)

The *observed* 2x2 contingency table associated with a χ^2 -test of independence is shown below.

	Condition 1	Condition 2	
Response = 1	10	20	30
Response = 0	40	130	170
	50	150	200

$$\frac{1}{n} = \frac{30}{200} = \frac{3}{20}$$

Fill in the missing cells for the *expected* 2x2 contingency table below. Round decimal answers to 4 decimal places.

	Condition 1	Condition 2	
Response = 1			30
Response = 0			170
	50	150	200

$$50 \times \left(\frac{3}{20}\right) = 7.5$$

$$50 \times \left(\frac{17}{20}\right) = 42.5$$

$$150 \times \left(\frac{3}{20}\right) = 22.5$$

$$150 \times \left(\frac{17}{20}\right) = 127.5$$

Question 9: (1 point)

Consider the following hypothesis and suppose the appropriate χ^2 -test statistic t is calculated. In the context of this hypothesis, what values of t are considered "not extreme" and would give us evidence in favor of H_0 ?

$$H_0 : \pi_1 = \pi_2 = \dots = \pi_m \text{ versus } H_A : \pi_j \neq \pi_k \text{ for } j \neq k$$

- (a) Large positive values
 - (b) Large negative values
 - ☒ (c) Small positive values
 - (d) Both (a) and (b)
 - (e) Both (a) and (c)
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