Experiment 14

Name: Jaswinderpal Singh Class: M.Sc. Statistics, Sem 1 Date: December 11, 2021

1. Aim: To apply one and two sided single sample t test.

```
x1 = c(40, 26, 39, 14, 42, 18, 25, 43, 46, 27, 19, 47, 19,
       26, 35, 34, 15, 44, 40, 38, 31, 46, 52, 25, 35, 35,
       33, 29, 34, 41)
\#(i) and (ii)
\# H_0: mu = 32
# H_1: mu != 32
t.test(x1, mu=32)
##
##
   One Sample t-test
##
## data: x1
## t = 0.68032, df = 29, p-value = 0.5017
## alternative hypothesis: true mean is not equal to 32
## 95 percent confidence interval:
## 29.45874 37.07459
## sample estimates:
## mean of x
## 33.26667
\#(iii)
\# H_0: mu = 32
# H_1: mu > 32
t.test(x1, mu=32, alternative = "greater")
##
##
   One Sample t-test
##
## data: x1
## t = 0.68032, df = 29, p-value = 0.2508
## alternative hypothesis: true mean is greater than 32
## 95 percent confidence interval:
## 30.10313
## sample estimates:
## mean of x
## 33.26667
```

2. Aim: To carry out two sample t test with equal and unequal, unknown population variances.

```
X1 = c(74.1, 77.7, 74.0, 74.4, 78.8, 79.3, 72.2, 75.2, 78.2, 77.1, 78.4, 76.3, 75.8, 76.8, 82.8)
Y1 = c(70.8, 74.9, 74.2, 70.4, 69.2, 77.4, 78.1, 72.8, 74.3, 74.7, 72.2, 76.8, 72.4)
# (i) and (ii)
## H O: mu1 = mu2
## H_1: mu1 != mu2
# For equal and unknown population variances
t.test(X1,Y1, var.equal = T)
##
##
   Two Sample t-test
## data: X1 and Y1
## t = 2.98, df = 26, p-value = 0.006178
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 0.9406902 5.1239252
## sample estimates:
## mean of x mean of y
## 76.74000 73.70769
# For unequal and unknown population variances
t.test(X1,Y1)
##
##
   Welch Two Sample t-test
## data: X1 and Y1
## t = 2.9718, df = 25.132, p-value = 0.006439
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 0.9313778 5.1332376
## sample estimates:
## mean of x mean of y
## 76.74000 73.70769
3. Aim: To carry out paired t test
before = c(109, 112, 98, 114, 102, 97, 88, 101, 89, 91)
after = c(115, 120, 99, 117, 105, 98, 91, 99, 93, 89)
# H_O: There is no significant gain in weight as a result of the change of diet.
# H_1: There is a significant gain in weight as a result of the change of diet.
t.test(before, after, paired = T)
##
## Paired t-test
##
## data: before and after
## t = -2.4931, df = 9, p-value = 0.03425
\#\# alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
```

```
## -4.7684322 -0.2315678
## sample estimates:
## mean of the differences
## -2.5
```

4. Aim: To test that in the corresponding population, correlation coefficient is significantly different from zero

```
cor.test(before, after)

##

## Pearson's product-moment correlation

##

## data: before and after

## t = 10.989, df = 8, p-value = 4.181e-06

## alternative hypothesis: true correlation is not equal to 0

## 95 percent confidence interval:

## 0.8681871 0.9927374

## sample estimates:

## cor

## 0.9684347
```

5. Aim: To compute the densities, cdfs, inv cdfs, random sample for t distribution using R

```
##(i) Probably density function of t-distribution:

# (a) f(0), with df=8
dt(0,8)

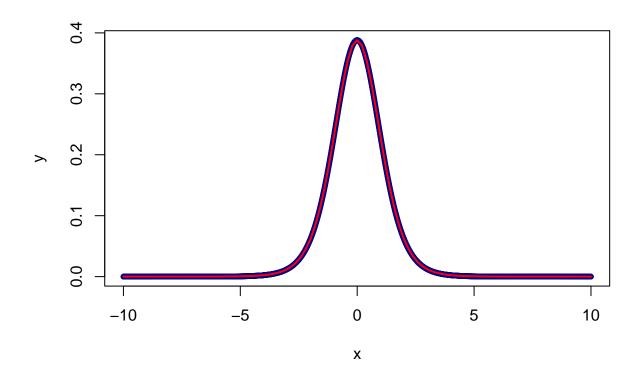
## [1] 0.386699

# (b) f(5), with df=15
dt(5,15)

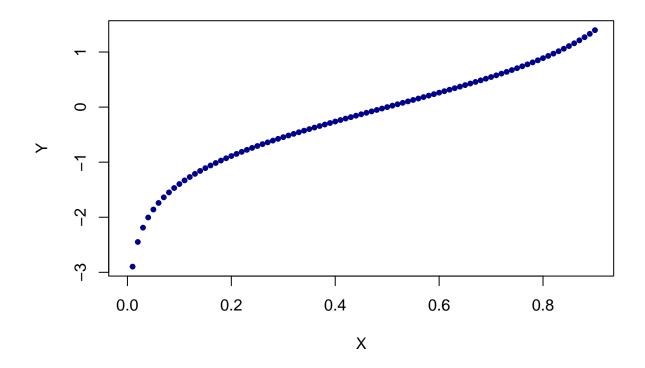
## [1] 0.000153436

# (c) To Generate a sequence x<- seq(-10,10,by=.01) and also y<- dt(x) with df=9, for t-distribution
x = seq(-10, 10, by=0.01)
y = dt(x,9)

# plot (x,y). Draw the curve on (x,y) plot.
plot(x,y,pch=20,col="blue4") # plot(x,y)
curve(dt(x,9),-10,10, lwd=2, col="red", add = TRUE) #curve
```



```
# (ii) Cumulative distribution function of t-distribution:
# (a) F(3), with df=14
pt(3,14)
## [1] 0.9952242
# (b) F(0) with df=6
pt(0,6)
## [1] 0.5
# (iii) Inverse cumulative distribution function of t-distribution:
# (a) F^{-1} (0), with df=3
qt(0,3)
## [1] -Inf
# ( b) F^-1 (0.6) with df=5
qt(0.6,5)
## [1] 0.2671809
# (c) Generate a sequence x \leftarrow seq(0, .9 \ by=.01) and also y \leftarrow qt(x) with df=8, then plot (x,y).
X = seq(0, 0.9, 0.01)
Y = qt(X,8)
plot(X,Y, pch=20 ,col="blue4")
```



(iv) To Generate a random sample of 50 observations from a t- distribution with df=12. rt(50,12)

```
 \begin{bmatrix} 1 \end{bmatrix} \ -0.12947834 \quad 0.76126534 \quad 0.91290056 \ -0.95163193 \quad 1.28562214 \quad 2.04171350 
        0.70570319 0.01306094 -2.79732980 -1.03836432 0.93058190 0.54264775
## [13]
        3.59602369  0.91575307  -0.28261837  -0.46455430
                                                        0.27684267 -2.31020640
## [19] -1.99280503 2.07600693 0.30271017 0.19334119
                                                        0.40658475 -0.38235588
## [25]
        2.01027929 -0.16615147
                                0.88413722 -2.12525089
                                                        1.30661467 0.40616262
## [31]
        0.01716907 -0.73515109
                                0.61411800 1.67844859
                                                        0.76584918 0.12146420
        1.76979596 -1.04505967
                                ## [43] -0.16019493 -2.29761307 -1.86327091 1.20420662 -0.26304315 -1.06878283
## [49] -0.10763935 0.82562232
```