HW 4

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9-20

a)

$\alpha = P(\bar{X} \leq 4.85) + P(\bar{X} > 5.15) = P(\frac{\bar{X}-5}{\frac{0.25}{\sqrt{8}}} \leq \frac{4.85-5}{\frac{0.25}{\sqrt{8}}}) + P(\frac{\bar{X}-5}{\frac{0.25}{\sqrt{8}}} > \frac{5.15-5}{\frac{0.25}{\sqrt{8}}}) = P(Z \leq -1.7) + P(Z > 1.7) = 0.04457 + (1 - 0.95543) = 0.08914$

```
pnorm(-1.7)+(1-pnorm(1.7))
```

```
## [1] 0.08913093
```

b)

Power $= 1 - \beta$
$\beta = P(4.85 \leq \bar{X} \leq 5.15) = P(\frac{4.85-5.1}{\frac{0.25}{\sqrt{8}}} \leq \frac{\bar{X}-5.1}{\frac{0.25}{\sqrt{8}}} \leq \frac{5.15-5.1}{\frac{0.25}{\sqrt{8}}}) = P(-2.83 \leq Z \leq 0.566) = P(Z \leq 0.566) - P(Z \leq -2.83) = 0.71566 - 0.00233 = 0.7133$

```
pnorm(0.566)-(pnorm(-2.83))
```

```
## [1] 0.7119757
```

9-23

a) $\bar{x} = 5.2$

$z_o = \frac{5.2-5}{\frac{0.25}{\sqrt{8}}} = 2.26$
P-value$=2(1 - \Phi(|2.26|)) = 2(1 - 0.988) = 0.0238$

```
2*(1-pnorm(2.26))
```

```
## [1] 0.02382125
```

b) $\bar{x} = 4.7$

$z_o = \frac{4.7-5}{\frac{0.25}{\sqrt{8}}} = 2.26$
P-value=$2(1 - \Phi(|-3.39|)) = 2(1 - 0.999) = 0.00069$

```
2*(1-pnorm(3.39))
```

```
## [1] 0.0006989262
```

c) $\bar{x} = 5.1$

$z_o = \frac{5.1-5}{\frac{0.25}{\sqrt{8}}} = 2.26$
P-value=$2(1 - \Phi(|1.131|)) = 2(1 - 0.870) = 0.258$

```
2*(1-pnorm(1.131))
```

```
## [1] 0.2580551
```

9-43(a)(b)!!!!!!!!!!!!!

a)

if $z_0 < -z_{\alpha/2}$ or $z_0 > z_{\alpha/2}$, reject H_o. $\alpha = 0.05,\ \sigma = 0.9$
$z_o = \frac{2.78-3}{\frac{0.9}{\sqrt{15}}} = -0.95$
$-z_{0.025} = -1.96 < -0.95 \therefore$ fails to reject null hypothesis

b)

?????????????????????

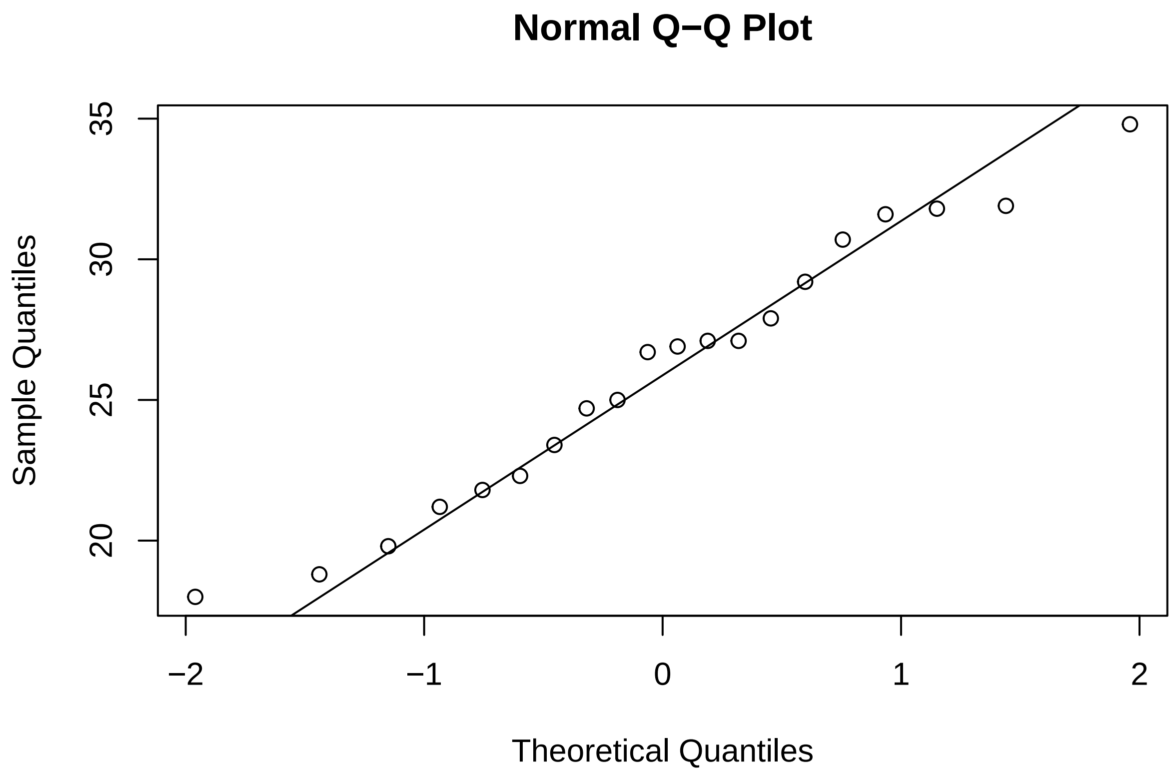
9-64 (a)(b)(e)!!!!!!!!!!!!!!!!!!!!!!!!!!

a)

if $t_0 > t_{\alpha,n-1}$, reject H_o. $\alpha = 0.01,\ t_{0.01,19} = 2.539,\ \bar{x} = 26.04,\ s = 4.78$
$t_o = \frac{26.04-25}{\frac{4.78}{\sqrt{20}}} = 0.97$
$t_{0.01,19} = 2.539 > 0.97 \therefore$ fails to reject null hypothesis. Insufficient evidence to show that rainfall is greater than 25 acre-feet. !!!!!!!!!!!!!!!!!!!!!!!P-value=$2(1 - \Phi(|2.539|)) = 2(1 - 0.988) = 0.0238$

b)

```
data = c(18,30.7,19.8,27.1,22.3,18.8,31.8,23.4,21.2,27.9,31.9,27.1,25.0,24.7,26.9,21.8,29.2,34.8,26.7,3
qqnorm(data)
qqline(data)
```



The plot suggests that the data follows a normal distribution. ## e)

9-98

a)

if $z_0 < -z_{\alpha/2}$ or $z_0 > z_{\alpha/2}$, reject H_o. $\alpha = 0.05,\ x = 117,\ n = 484$
$z_o = \frac{117-484*0.5}{\sqrt{484*0.5*0.5}} = -11.36$
$-z_{0.025} = -1.96 > -11.36 \therefore$ null hypothesis is rejected and proportion of students planning graduate studies is not 0.5 with $\alpha = 0.05$.

P-value $= 2(1 - \Phi(11.36)) \approx 0$

b)

Using a two-sided confidence interval, if the confidence interval does not contain 0.5, then the proportion of students planning graduate studies is not 0.5 with $\alpha = 0.05$.

$\hat{p} = \frac{117}{484}$
$0.242 - 1.96\sqrt{\frac{0.242*0.758}{484}} \leq p \leq 0.242 + 1.96\sqrt{\frac{0.242*0.758}{484}} = 0.204 \leq p \leq 0.280$

10-4(a)(b)(c)

a)

$H_o: \ \mu_1 - \mu_2 = 0$
$H_1: \ \mu_1 - \mu 2 \neq 0$
$Reject \ H_o \ if \ z_o < -z_{\alpha/2} \ or \ z_o > z_{\alpha/2}$
$\sigma_1 = 0.02, \ \sigma_2 = 0.025, \ \bar{x_1} = 16.015, \ \bar{x_2} = 16.005$
$z_o = \frac{16.015-16.005}{\sqrt{\frac{0.020^2}{10}+\frac{0.025^2}{10}}} = 0.79 \rightarrow -1.96 < 0.702 < 1.96 \therefore$ fail to reject null hypothesis. There is no good proof that the machines fill volumes are different.

P-Value$= 2(1-\Phi(0.702)) = 0.4826$

```
test1= c(16.03, 16.01, 16.04, 15.96, 16.05, 15.98, 16.05, 16.02, 16.02, 15.99)
test2= c( 16.02, 16.03,15.97, 16.04, 15.96, 16.02,16.01, 16.01, 15.99, 16.00)
mean(test1)
```

```
## [1] 16.015
```

```
mean(test2)
```

```
## [1] 16.005
```

b)

$(16.015-16.005)-1.96\sqrt{\frac{0.020^2}{10}+\frac{0.025^2}{10}} \leq \mu_1 - \mu_2 \leq (16.015-16.005)+1.96\sqrt{\frac{0.020^2}{10}+\frac{0.025^2}{10}} \rightarrow -0.01789 \leq \mu_1 - \mu_2 \leq 0.03789$ Since the interval contains 0, there is no difference between the means with a 95% confidence interval.

c)

$$\beta = \Phi\left(1.96 - \frac{0.04}{\sqrt{\frac{0.020^2}{10}+\frac{0.025^2}{10}}}\right) - \Phi\left(-1.96 - \frac{0.04}{\sqrt{\frac{0.020^2}{10}+\frac{0.025^2}{10}}}\right) = \Phi(1.96-3.95) - \Phi(-1.96-3.95) = 0.02329$$

10-14

a)

$s_p = \sqrt{\frac{(12-1)1.26^2+(16-1)1.99^2}{12+16-2}} = 1.719$
$t_o = \frac{-1.21}{1.719\sqrt{\frac{1}{12}+\frac{1}{16}}} = -1.842$
Degree of Freedom$= n_1 + n_2 - 2 = 12 + 16 - 2 = 26$ P-value: $2(P(t > 1.842)) = 0.077 \rightarrow 2(0.025) < 0.077 < 2(0.05)$ Pooled Standard Deviation: $\sqrt{\frac{1.26^2+1.99^2}{2}} = 1.665$ This is a two sided test because $H_o: \mu_1 - \mu_2 = 0$

b)

Since $ 2(0.025)< 0.077 <2(0.05)$, fail to reject the null hypothesis for $\alpha = 0.05 \ and \ 0.01$.

c)

The sample standard deviations are only slightly different so it can be assumed that the sample variance is also similar.

d)

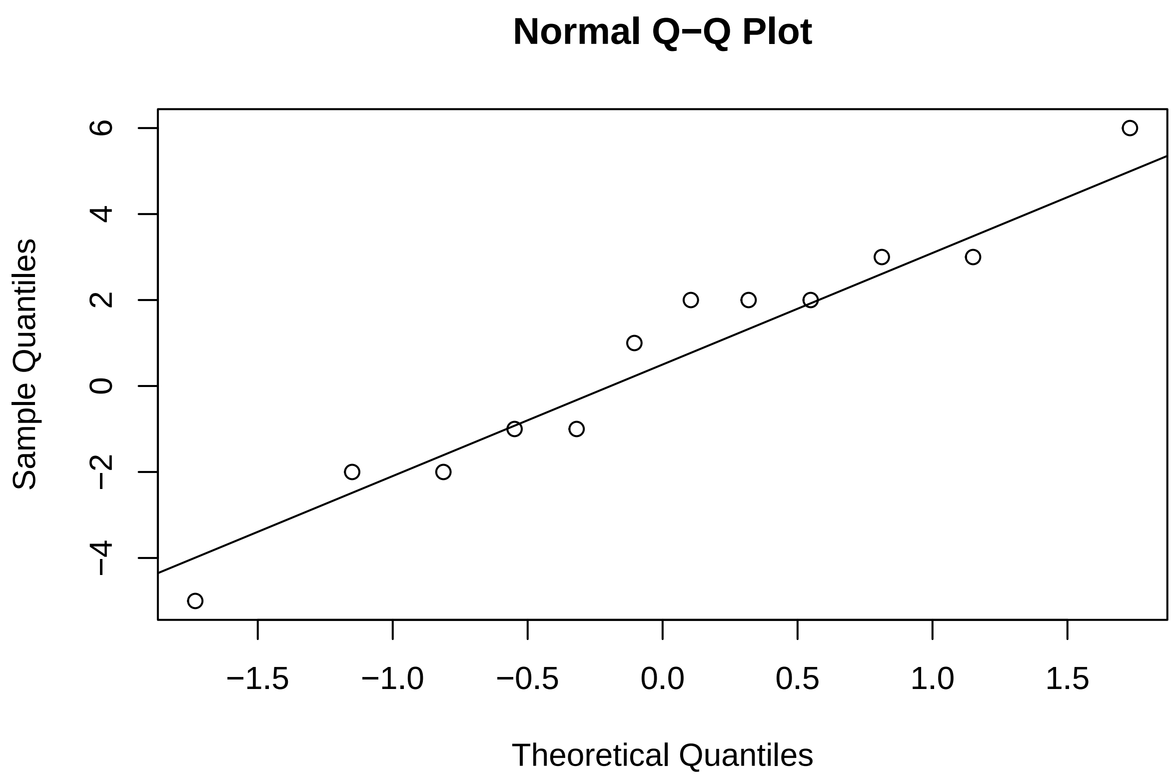
!!!1

10-24

10-52

a)

```
data = c(-1,2,2,3,-5,3,6,1,2,-1,-2,-2)
qqnorm(data)
qqline(data)
```



```r
mean(data)
```

```
## [1] 0.6666667
```

```r
sd(data)
```

```
## [1] 2.964436
```

```r
qt(.975,11)
```

```
## [1] 2.200985
```

```r
x = c(17,16,21,14,18,24,16,14,21,23,13,18)
y= c(18,14,19,11,23,21,10,13,19,24,15,20)
t.test(x, y, paired = TRUE, alternative = "two.sided")
```

```
##
##  Paired t-test
##
## data:  x and y
## t = 0.77904, df = 11, p-value = 0.4524
## alternative hypothesis: true mean difference is not equal to 0
## 95 percent confidence interval:
##  -1.216846  2.550179
## sample estimates:
## mean difference
##       0.6666667
```

The data seems to follow a normal distribution.

b)

$0.667 - 2.201(\frac{2.964}{\sqrt{12}}) \leq \mu_d \leq 0.667 + 2.201(\frac{2.964}{\sqrt{12}}) \rightarrow -1.216 \leq \mu_d \leq 2.55$

Since interval contains 0, can not determine if either language is preferable.

10-88