Lecture 17: Wald Tests

Last time

Where we are going

Hypothesis test for a population mean

Let $Y_1, Y_2, \ldots$ be an iid sample from a population with mean μ and variance σ^2. We want to test

$$H_0 : \mu = \mu_0 \qquad H_A : \mu \neq \mu_0$$

Hypothesis test for a population proportion

Let $Y_1, Y_2, \ldots \overset{iid}{\sim} \text{Bernoulli}(p)$. We want to test

$$H_0 : p = p_0 \qquad H_A : p \neq p_0$$

Wald test for one parameter