

# Z-sample test for proportions.

$$H_0: \Delta = 0$$

$$H_1: \Delta \neq 0$$

Data

$$\hat{p}_1, \hat{p}_2, n_1, n_2 \quad (\text{samples})$$

Number of successes (in the samples)

$$x = \hat{p}_1 \cdot n_1$$

$$y = \hat{p}_2 \cdot n_2$$

$$\Delta = \mu_1 - \mu_2$$

$$= p_1 - p_2$$

$$\hat{p} = \frac{x + y}{n_1 + n_2}$$

(pooled sample proportion)

$$Z = \frac{\hat{\Delta} - 0}{se}$$

$\hat{\Delta} = \hat{p}_1 - \hat{p}_2$

$$Z \sim N(0, 1)$$

$$se = \sqrt{\hat{p}(1-\hat{p}) \cdot \left( \frac{1}{n_1} + \frac{1}{n_2} \right)}$$