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Statistics Problems

\u0026amp; Examples **Null
and Alternate**

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Example #1 Z Test

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problems Stats:

Hypothesis Testing (P-

value Method)

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For Hypothesis Testing.
Type I error vs Type II
error
Understanding
Confidence Intervals:
Statistics Help P Value
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Value?

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How to Do a T-Test for

Beginners **Testing of**

Hypothesis

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hypothesis types of

errors P-Values, z

Scores, Alpha, Critical

Values Confidence

Intervals - using t

distribution *How to Test*

a Correlation for

Significance Stats:

Hypothesis Testing

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using Critical Value

Example How To...

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Statistic (Paired) by

Hand Hypothesis

Testing for Zero

Correlation |

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Hypothesis Testing For

Means \u0026amp; Large

Samples, Part 1 F-test

Null Hypothesis, p-

Value, Statistical

Significance, Type 1

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Error and Type 2

~~Error Mod-21 Lec-21~~

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~~Basic Concepts~~

~~Understanding~~

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~~value, t-test for~~

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Kallenberg, W.C.M.

(1984). Testing

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Solutions, CWI Syllabus
No. 3, Centrum voor
Wiskunde en

Informationen,

Amsterdam. Kallenberg,
W. and Ledwina, T.

(1995). Consistency and
Monte Carlo simulation
of a data driven version
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Hypothesis testing is a formal procedure for investigating our ideas about the world using statistics. It is most often used by scientists to test specific predictions, called

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hypotheses, that arise from theories. There are 5 main steps in hypothesis testing: State your research hypothesis as a null (H_0) and alternate (H_a) hypothesis.

~~Hypothesis Testing | A Step-by-Step Guide with Easy Examples~~

1. Data: determine variable, sample size

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(n), sample mean(\bar{x}), population standard deviation or sample standard deviation (s) if is unknown. 2.

Assumptions :We have two cases: Case1:
Population is normally or approximately normally distributed with known or unknown variance (sample size n may be small or large),

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Chapter 6 Hypothesis

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In statistical analysis,
we have to make

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decisions about the hypothesis. These decisions include deciding if we should accept the null hypothesis or if we should reject the null hypothesis. Every test in hypothesis testing produces the significance value for that particular test. In Hypothesis testing, if the significance value of

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the test is greater than the predetermined significance level, then we accept the null hypothesis.

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Hypotheses

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The Third Edition of
Testing Statistical
Hypotheses brings it
into consonance with
the Second Edition of its
companion volume on
point estimation

(Lehmann and Casella,
1998) to which we shall

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refer as TPE2. We won't here comment on the long history of the book which is recounted in Lehmann (1997) but shall use

~~Springer Texts in
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The test statistic is found by the formula for the mean of a sample, rather than the standard deviation we use the

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standard error of the sample mean. Here $n = 25$, which has a square root of 5, so the standard error is $0.6/5 = 0.12$. Our test statistic is $z = (98.9 - 98.6)/.12 = 2.5$.

~~An Example of a Hypothesis Test Thought~~

To summarize: The NP test for $H_0: \mu = \mu_0$ versus

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$K: \theta = \theta_0$ rejects when:

$T(X) \geq c$. We now make two observations:

First, this is still a valid test for $H: \theta \geq \theta_0$, since

for any $\theta \geq \theta_0$, we have that: $P_\theta[T(X) \geq c] = 1 - \Phi\left(\frac{c - \theta}{\sigma/\sqrt{n}}\right)$

$\geq 1 - \Phi\left(\frac{c - \theta_0}{\sigma/\sqrt{n}}\right) = \alpha$

Thus it must also be

UMP for $H: \theta \geq \theta_0$.

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