

key words	assumptions	test	parameter values (line)
$\mu = \mu_0$	$\sigma$ known CLT holds random sample	Z test form $Z_0 = \frac{\bar{Y} - \mu_0}{\sigma/\sqrt{n}}$	Z int for $\mu$ $\bar{Y} \pm z_{\alpha/2} \frac{\sigma}{\sqrt{n}}$
$\mu = \mu_0$ 10.5 10.7 10.9	$\sigma$ unknown CLT holds random sample	t test form $t_0 = \frac{\bar{Y} - \mu_0}{s/\sqrt{n}}$	t int for $\mu$ $\bar{Y} \pm z_{\alpha/2} \frac{s}{\sqrt{n}}$ if $df \leq 29$ $\bar{Y} \pm z_{\alpha/2} \frac{s}{\sqrt{n}}$ if $df > 29$
$\mu_1 = \mu_2 = 0$	$\sigma_1, \sigma_2$ unknown CLT holds for both samples, samples are ind.	2 sample t $t_0 = \frac{\bar{Y}_1 - \bar{Y}_2}{\sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}}$	2 sample t int for $\mu_1 - \mu_2$ $\bar{Y}_1 - \bar{Y}_2 \pm z_{\alpha/2} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}}$ if $n_1 \geq 30$ and $n_2 \geq 30$ if $n_1 \geq 30, n_2 \geq 30$ $df \geq \min(n_1, n_2 - 1)$
10.11 16	difference in means, mean $\neq$ mean fair chance to be on exams	pooled t test $t_0 = \frac{\bar{Y}_1 - \bar{Y}_2 - D_0}{sp \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$	Pooled t int $\bar{Y}_1 - \bar{Y}_2 \pm z_{\alpha/2} sp \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$ if $df \leq 29$ $\bar{Y}_1 - \bar{Y}_2 \pm z_{\alpha/2} sp \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$ if $df > 29$
$\mu_1 = \mu_2 = 0$ usually $D_0 = 0$	2 groups $\sigma_1 \approx \sigma_2$ ind random samples CLT holds for both samples, samples are ind.	z test for $\rho$ $Z_0 = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$	Z interval for $\rho$ $\hat{p} \pm z_{\alpha/2} \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$
$P = P_0$ 10.15 14	Proportion, Percentage or count of a categorical variable fair chance to be on exams	z test for $\rho$ $Z_0 = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0(1-p_0)}{n}}}$	Z interval for $\rho$ $\hat{p} \pm z_{\alpha/2} \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}$
$P_1 = P_2 = 0$ 10.17 17	$n_1, n_2$ of $\hat{P}_1, \hat{P}_2$ ind random samples # of successes fair chance to be on exams	z sample z test for $P_1 - P_2$ $Z_0 = \frac{\hat{P}_1 - \hat{P}_2}{\sqrt{\frac{\hat{P}_1(1-\hat{P}_1)}{n_1} + \frac{\hat{P}_2(1-\hat{P}_2)}{n_2}}}$	Z interval for $P_1 - P_2$ $\hat{P}_1 - \hat{P}_2 \pm z_{\alpha/2} \sqrt{\frac{\hat{P}_1(1-\hat{P}_1)}{n_1} + \frac{\hat{P}_2(1-\hat{P}_2)}{n_2}}$

i) reject  $H_0$  if  $p\text{-val} \leq \alpha$ , fail to reject  $H_0$  if  $p\text{-val} > \alpha$

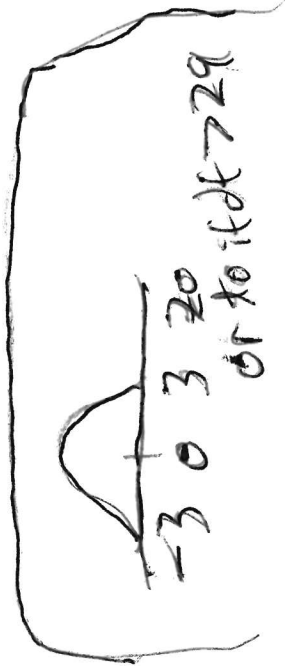
ii) If  $t_0$  or  $z_0$  is far in the tail(s) given by  $H_A$ ,

usually reject  $H_0$ . If  $t_0$  or  $z_0$  is not at all far in the tail, usually fail to reject  $H_0$

a) right tail  $H_A >$   $t_0$  or  $z_0 >$  largest value  $p\text{-val} = 0$  or  $< .005$   
 $<$  smallest value  $p\text{-val} = 1$  or  $> .995$   
between 2 values  $p\text{-val}$  between  
2 right tail  $p\text{-values}$

b) left tail  $H_A <$   $t_0$  or  $z_0 >$  largest value  $p\text{-val} = 1$  or  $> .995$   
 $<$  smallest value  $p\text{-val} = 0$  or  $< .005$

c) two tail  $H_A \neq$  between 2 values  $p\text{-val}$  between 2  
left tail  $p\text{-values}$   
 $t_0$  or  $z_0 >$  largest value }  $p\text{-val} = 0$  or  $< .01$   
 $<$  smallest value }



between 2 values  $p\text{-value}$  between  
2 two tail  $p\text{-values}$

(MENSA wants IQ 130 or higher)

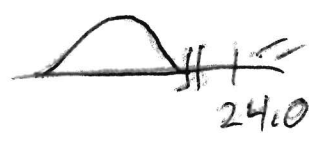
ex)  $\mu =$  mean IQ of M483 students  $n = 36$

$100 - 2(15) = 70 \approx$  moron = retarded

a)  $H_0 \mu = 60$   $H_A \mu > 60$   $\bar{x} = 120, s = 15$

$$t_0 = \frac{\bar{x} - \mu_0}{s/\sqrt{n}} = \frac{120 - 60}{15/\sqrt{36}} = 24.0$$

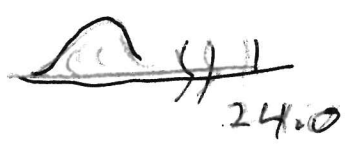
$z \mid \begin{array}{l} 2.576 \\ .005 \end{array}$  right tail  
 $pval = 0 < 0.005$



reject  $H_0$ , mean M483 IQ is higher than 60

b)  $H_0 \mu = 60$   $H_A \mu < 60$

$$t_0 = 24.0$$



$pval = 1 > 0.995$

$z \mid \begin{array}{l} 2.576 \\ .995 \end{array}$  left tail

fail to reject  $H_0$

no evidence that mean Math 483 IQ is less than 60 } "politically correct"

Here  $H_0$  is absurd, but  $H_A$  is even more absurd,