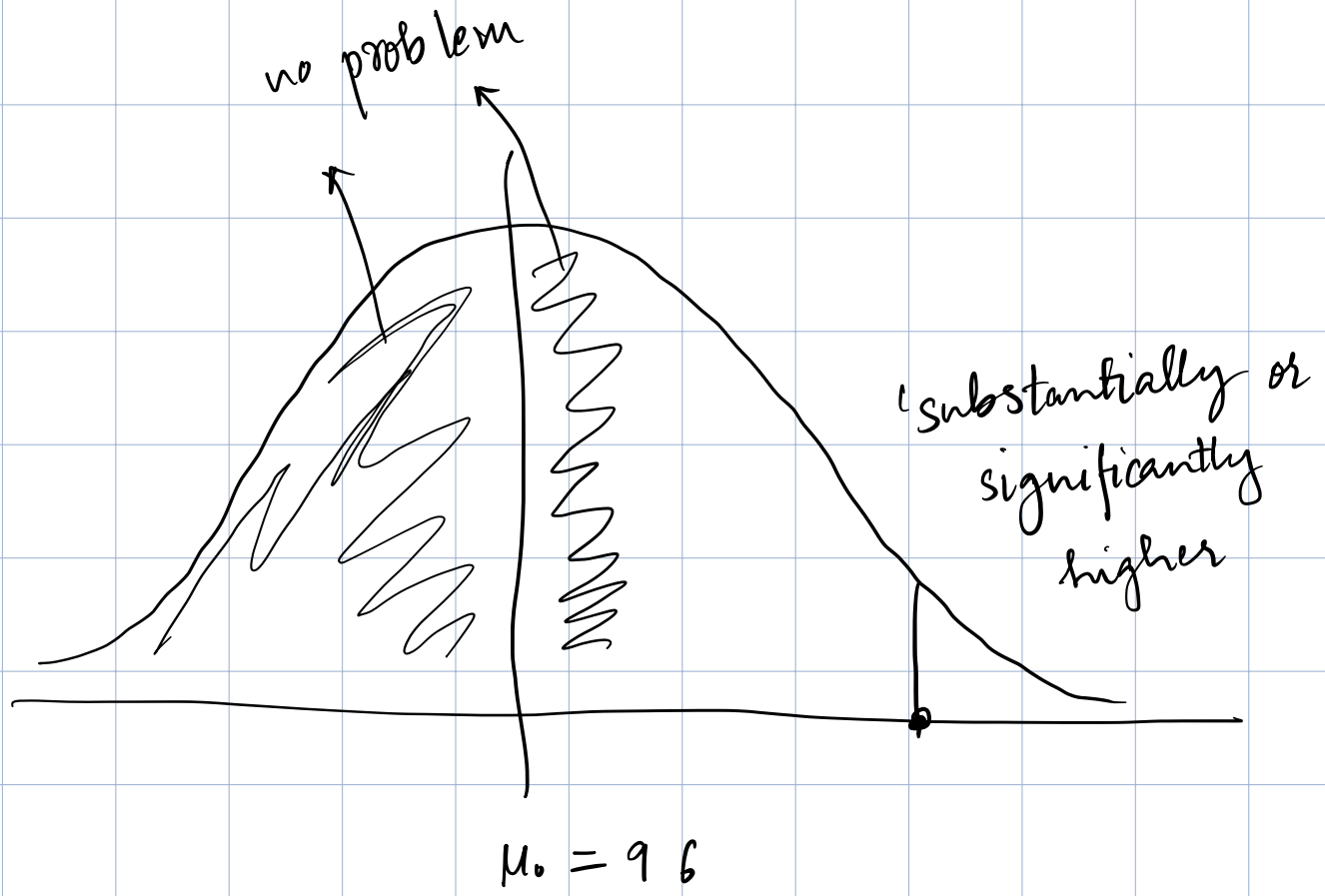
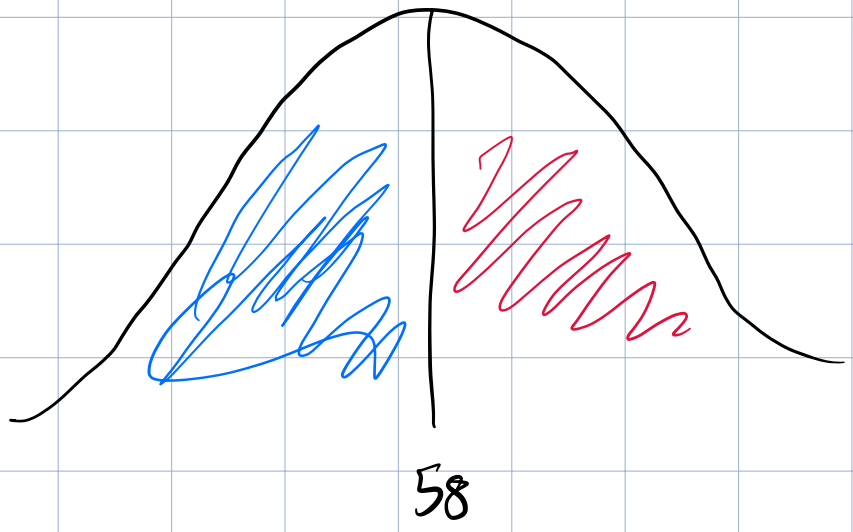
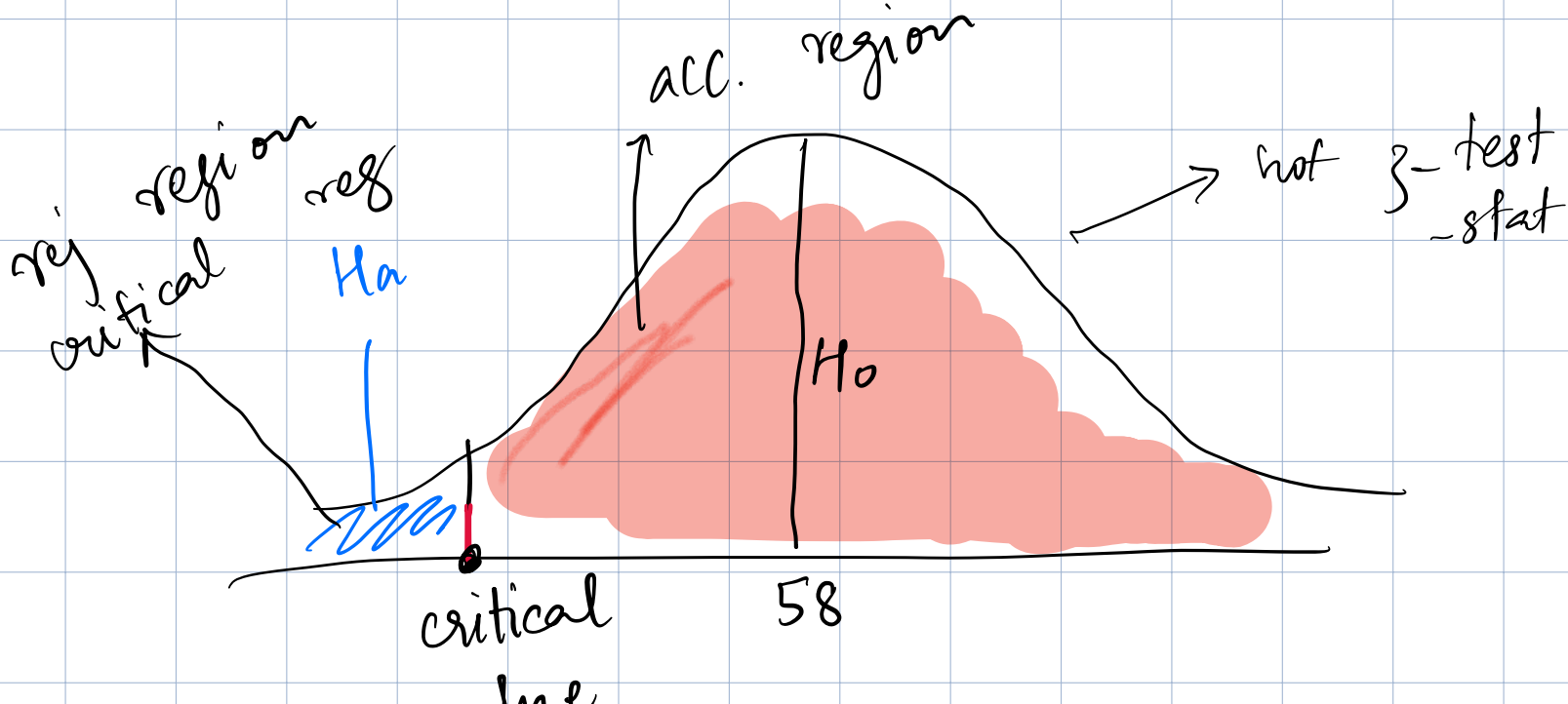

no problem
substantially or significantly higher
$\mu_0 = 96$

not a problem
H_0 z test-stat

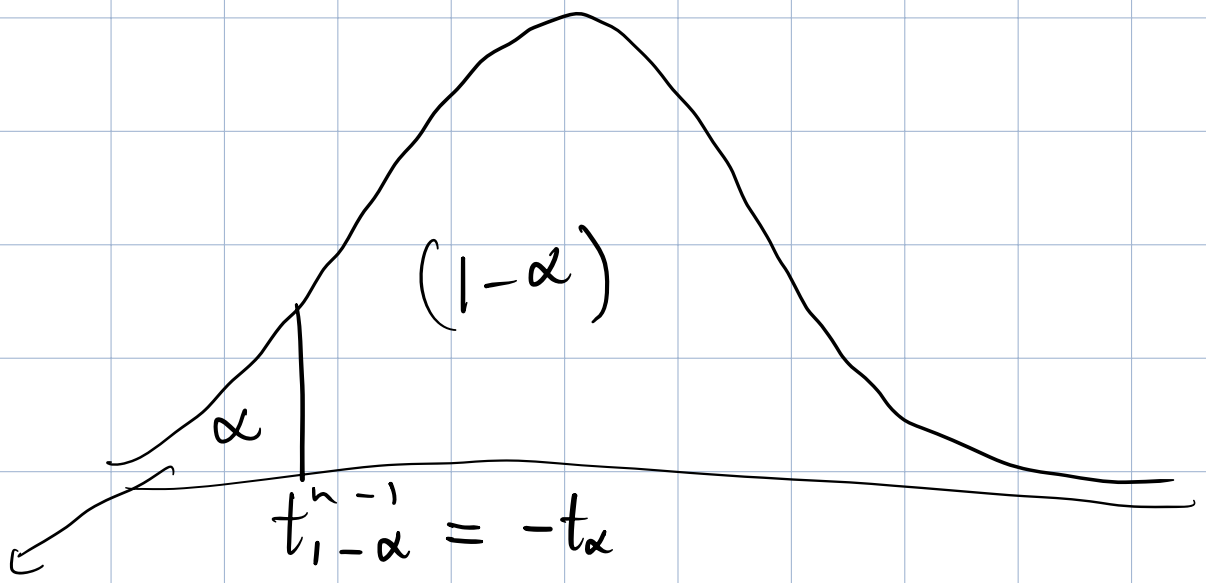
α = level of significance

Iceberg :


58


acc. region
rej region
critical
reg
Ha
Ho
hot z-test
-stat
critical
58

value

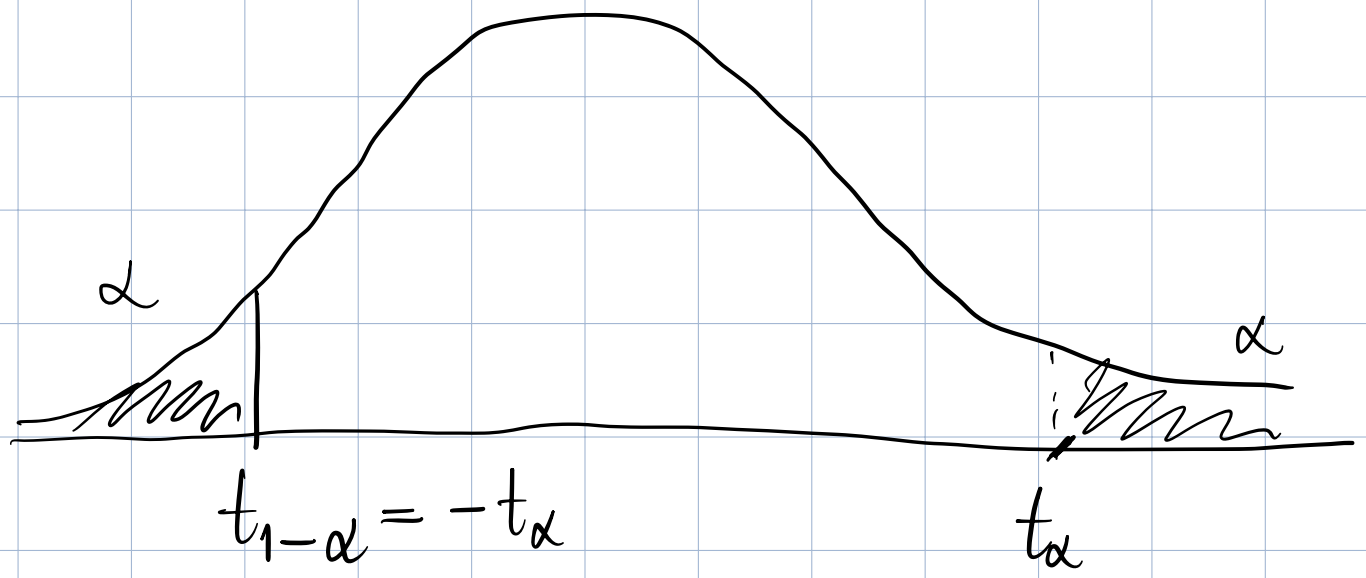


size

What is the size of critical region?

α : level of significance

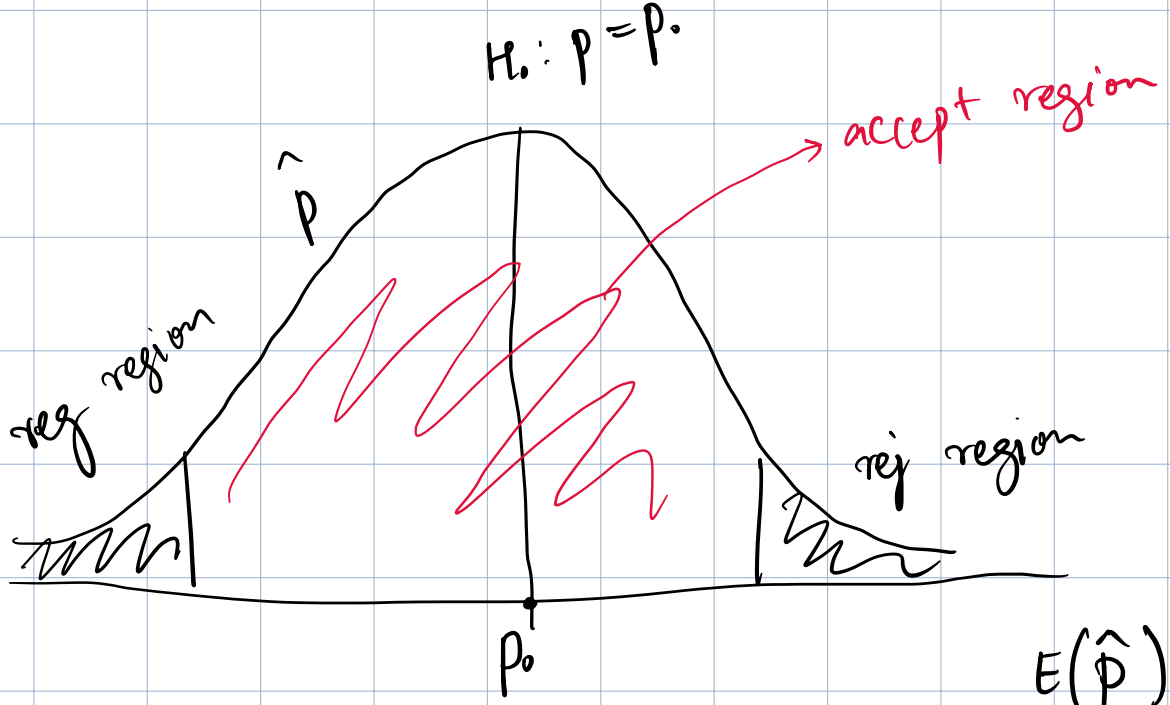
$$P(\text{rejecting } H_0 \mid H_0) = \text{size}$$

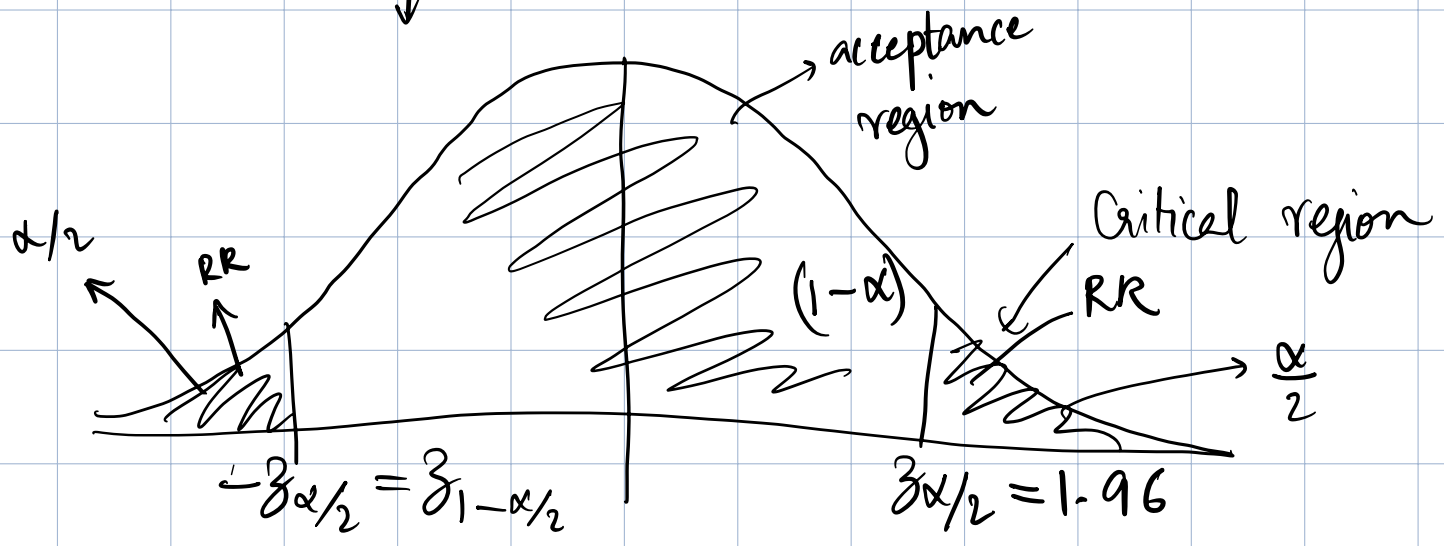


Test for μ

- data is normal
  - σ known
    - z-test
    - $\left(\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}}\right)$
  - σ unknown
    - small n
      - t-test
      - $\left(\frac{\bar{x} - \mu_0}{s/\sqrt{n}}\right)$
    - large n
      - z-test or t-test
      - $\left(\frac{\bar{x} - \mu_0}{s/\sqrt{n}}\right)$
- data is not normal
  - small n
    - (non parametric)
  - large n
    - z-test
    - CLT

30/01/24



$$E(\hat{p}) = p_0$$

z test stat