

# Mathematical Statistics And Data Analysis 3<sup>rd</sup> Edition

## Chapter 9 Testing Hypotheses and Assessing Goodness of Fit

1. A coin is thrown independently 10 times to test the hypothesis that the probability of heads is  $\frac{1}{2}$  versus the alternative that the probability is not  $\frac{1}{2}$ . The test rejects if either 0 or 10 heads are observed.
- What is the significance level of the test?
  - If in fact the probability of heads is .1, what is the power of the test?

Step 1 of 3

Given:  $H_0: p = \frac{1}{2}$   
 $H_a: p \neq \frac{1}{2}$

And  $p$  = probability of occurring head

Rejection region  $W = \{\text{either 0 head or 10 head occur}\}$

If  $X$  is the no. of heads then

$$W = \{X: \text{either } X = 0 \text{ or } X = 10\}$$

Step 2 of 3

(a) So significance level of test

$$\begin{aligned}\alpha &= P[\text{reject } H_0 | H_0 \text{ is true}] \\ &= P[X = 0 | p = \frac{1}{2}] + P[X = 10 | p = \frac{1}{2}] \\ &= \binom{10}{0} p^0 (1-p)^{10-0} + \binom{10}{10} p^{10} (1-p)^{10-10} \quad p = \frac{1}{2} \\ &= \binom{10}{0} \left(\frac{1}{2}\right)^0 \left(1 - \frac{1}{2}\right)^{10-0} + \binom{10}{10} \left(\frac{1}{2}\right)^{10} \left(1 - \frac{1}{2}\right)^{10-10} \\ &= \left(\frac{1}{2}\right)^{10} + \left(\frac{1}{2}\right)^{10} \\ &= 2 \left(\frac{1}{2}\right)^{10} \\ &= \frac{1}{2^9} \\ &= \boxed{0.00195}\end{aligned}$$

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**Statistics and Data Analysis** Ajit C. Tamhane, Dorothy D. Dunlop, 2000 Introducing the concepts and methods of modern statistics with an

emphasis on computer assisted data analysis the book focuses on interpretation of results rather than their computation  
Review of probability collecting data summarizing and exploring data sampling distributions of statistics basic concepts of inference linear regression and correlation analysis of single factor and multifactor Experiments

**Data Analytics Using Open-Source Tools** Jeffrey Strickland,2016-07 This book is about using open source tools in data analytics The book covers several subjects including descriptive and predictive modeling gradient boosting cluster modeling logistic regression and artificial neural networks among other topics

**Data Analysis** Siegmund Brandt,2014-02-14 The fourth edition of this successful textbook presents a comprehensive introduction to statistical and numerical methods for the evaluation of empirical and experimental data Equal weight is given to statistical theory and practical problems The concise mathematical treatment of the subject matter is illustrated by many examples and for the present edition a library of Java programs has been developed It comprises methods of numerical data analysis and graphical representation as well as many example programs and solutions to programming problems The book is conceived both as an introduction and as a work of reference In particular it addresses itself to students scientists and practitioners in science and engineering as a help in the analysis of their data in laboratory courses in working for bachelor or master degrees in thesis work and in research and professional work

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*Modern Mathematical Statistics with Applications* Jay L. Devore, Kenneth N. Berk, 2011-12-06 Many mathematical statistics texts are heavily oriented toward a rigorous mathematical development of probability and statistics without much attention paid to how statistics is actually used In contrast *Modern Mathematical Statistics with Applications* Second Edition strikes a balance between mathematical foundations and statistical practice In keeping with the recommendation that every math student should study statistics and probability with an emphasis on data analysis accomplished authors Jay Devore and Kenneth Berk make statistical concepts and methods clear and relevant through careful explanations and a broad range of applications involving real data The main focus of the book is on presenting and illustrating methods of inferential statistics that are useful in research It begins with a chapter on descriptive statistics that immediately exposes the reader to real data The next six chapters develop the probability material that bridges the gap between descriptive and inferential statistics Point estimation inferences based on statistical intervals and hypothesis testing are then introduced in the next three chapters The remainder of the book explores the use of this methodology in a variety of more complex settings This edition includes a plethora of new exercises a number of which are similar to what would be encountered on the actuarial exams that cover probability and statistics Representative applications include investigating whether the average tip percentage in a particular restaurant exceeds the standard 15% considering whether the flavor and aroma of Champagne are affected by bottle temperature or type of pour modeling the relationship between college graduation rate and average SAT score and assessing the likelihood of O ring failure in space shuttle launches as related to launch temperature **AMSTAT News** American Statistical Association, 2008 *A Course in Mathematical Statistics and Large Sample Theory* Rabi Bhattacharya, Lizhen Lin, Victor Patrangenaru, 2016-08-13 This graduate level textbook is primarily aimed at graduate students of statistics mathematics science and engineering who have had an undergraduate course in statistics an upper division course in analysis and some acquaintance with measure theoretic probability It provides a rigorous presentation of the core of mathematical statistics Part I of this book constitutes a one semester course on basic parametric mathematical

statistics Part II deals with the large sample theory of statistics parametric and nonparametric and its contents may be covered in one semester as well Part III provides brief accounts of a number of topics of current interest for practitioners and other disciplines whose work involves statistical methods

**Statistics and Data with R** Yosef Cohen,Jeremiah Y. Cohen,2008-11-20 R an Open Source software has become the de facto statistical computing environment It has an excellent collection of data manipulation and graphics capabilities It is extensible and comes with a large number of packages that allow statistical analysis at all levels from simple to advanced and in numerous fields including Medicine Genetics Biology Environmental Sciences Geology Social Sciences and much more The software is maintained and developed by academicians and professionals and as such is continuously evolving and up to date Statistics and Data with R presents an accessible guide to data manipulations statistical analysis and graphics using R Assuming no previous knowledge of statistics or R the book includes A comprehensive introduction to the R language An integrated approach to importing and preparing data for analysis exploring and analyzing the data and presenting results Over 300 examples including detailed explanations of the R scripts used throughout Over 100 moderately large data sets from disciplines ranging from Biology Ecology and Environmental Science to Medicine Law Military and Social Sciences A parallel discussion of analyses with the normal density proportions binomial counts Poisson and bootstrap methods Two extensive indexes that include references to every R function and its arguments and packages used in the book and to every introduced concept

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