

Hypothesis Testing: Part I

1. Preliminaries

Definition of Terms

- **Hypothesis:** a statement about a population parameter. The goal of a hypothesis test is to decide, based on a sample from the population, which of two complementary hypotheses is true.
- **Null hypothesis and alternative hypothesis:** the two complementary hypotheses in a hypothesis testing problem.

If θ denotes a population parameter, the general format of the null and alternative hypotheses is $H_0 : \theta \in \Theta_0$ and $H_1 : \theta \in \Theta_0^c$ where Θ_0 is some subset of the parameter space and $\Theta_0^c \equiv \Theta_1$ is its complement. Furthermore, Θ_0 is called the *null parameter space* while Θ_1 is called the *alternative parameter space*.

- **Hypothesis testing procedure or hypothesis test:** a rule that specifies (i) for which sample values the decision is made to accept H_0 as true and (ii) for which sample values H_0 is rejected and H_1 is accepted as true.

Note: "Accepting" a hypothesis simply means that we do not have enough evidence to conclude otherwise and thus, we cannot reject it. Hence, it may be more appropriate to say that we "do not reject" a hypothesis.

- **Critical/rejection region:** the subset of the sample space for which H_0 will be rejected
- **Acceptance region:** the complement of the critical region
- **Test statistic:** a statistic whose observed value determines whether to reject or not reject H_0 . This is due to the fact that the critical region and the acceptance region are formed by dividing the sampling distribution of the test statistic into two complementary portions.

In the next section, *likelihood ratio tests* are discussed as one method of finding/constructing hypothesis tests. We focus on this first and as we go into the methods of evaluating tests, we discover another method of constructing a hypothesis test by using a particular lemma.

2. Constructing Tests: (focus on Likelihood Ratio Tests)

Recall: Given a random sample from a parent distribution $f(x|\theta)$ (where θ can be a vector), the likelihood function is defined by

$$L(\theta|\underline{x}) = f(\underline{x}|\theta) = \prod_{i=1}^n f(x_i|\theta)$$

Let Θ denote the parameter space.

Def. The *likelihood ratio test statistic* for testing $H_0 : \theta \in \Theta_0$ versus $H_1 : \theta \in \Theta_0^c$ is

$$\lambda(\underline{x}) = \frac{\sup_{\theta \in \Theta_0} L(\theta|\underline{x})}{\sup_{\theta \in \Theta} L(\theta|\underline{x})}$$

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**Christopher J. Barnard, Francis
Gilbert, Francis Sylvest Gilbert, Peter K.
McGregor**

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Asking Questions in Biology Christopher J. Barnard, 2009 **Asking Questions in Biology** Peter McGregor, Chris Barnard, Francis Gilbert, 2016-11-17 Asking and answering questions is the cornerstone of science yet formal training in understanding this key process is often overlooked Asking Questions in Biology unpacks this crucial process of enquiry from a biological perspective at its various stages The full text downloaded to your computer With eBooks you can search for key concepts words and phrases make highlights and notes as you study share your notes with friends eBooks are downloaded to your computer and accessible either offline through the Bookshelf available as a free download available online and also via the iPad and Android apps Upon purchase you ll gain instant access to this eBook Time limit The eBooks products do not have an expiry date You will continue to access your digital ebook products whilst you have your Bookshelf installed

Asking Questions in Biology Christopher J. Barnard, Francis Sylvest Gilbert, Dr Peter McGregor, 2015 *Asking Questions in Biology* Christopher J. Barnard, Francis Gilbert, Francis Sylvest Gilbert, Peter K. McGregor, 2011 Asking the right questions in the right way is a fundamental skill in scientific enquiry This text introduces students of the biological sciences to the skills of observation and enquiry *Statistical Hypothesis Testing: Theory And Methods* Ning-zhong Shi, Jian Tao, 2008-09-29 This book presents up to date theory and methods of statistical hypothesis testing based on measure theory The so called statistical space is a measurable space adding a family of probability measures Most topics in the book will be developed based on this term The book includes some typical data sets such as the relation between race and the death penalty verdict the behavior of food intake of two kinds of Zucker rats and the per capita income and expenditure in China during the 1978 2002 period Emphasis is given to the process of finding appropriate statistical techniques and methods of evaluating these techniques **A Collection of Procedures for Non-standard Hypothesis Testing Problems in Order Restricted Spaces** Mark C. Baker, 2015 In many practical situations the most appropriate alternative in hypothesis testing is order restricted and is therefore in the investigators best interest to use testing procedures developed for the specific alternatives at hand Some of the most commonly seen applications of order restricted inference can be found in biology A collection of tests for inference regarding equality of k correlation coefficients against ordered alternatives will be presented Also inference under order restrictions for k means from a lognormal distribution will be discussed We will also be investigating inference on lognormal populations in the presence of inflated zeros for ordered alternatives The focus will be on the most common type of order restriction seen in practice which is the simple order however tree order and umbrella order will also be examined briefly

Hypothesis Testing Practical Memorandum Phototropism: Bestsellers in 2023 The year 2023 has witnessed a noteworthy surge in literary brilliance, with numerous captivating novels enthralling the hearts of readers worldwide. Lets delve into the realm of top-selling books, exploring the captivating narratives that have enthralled audiences this year. The Must-Read : Colleen Hoover's "It Ends with Us" This heartfelt tale of love, loss, and resilience has captivated readers with its raw and emotional exploration of domestic abuse. Hoover expertly weaves a story of hope and healing, reminding us that even in the darkest of times, the human spirit can succeed. Uncover the Best : Taylor Jenkins Reids "The Seven Husbands of Evelyn Hugo" This captivating historical fiction novel unravels the life of Evelyn Hugo, a Hollywood icon who defies expectations and societal norms to pursue her dreams. Reids compelling storytelling and compelling characters transport readers to a bygone era, immersing them in a world of glamour, ambition, and self-discovery. Hypothesis Testing Practical Memorandum Phototropism : Delia Owens "Where the Crawdads Sing" This mesmerizing coming-of-age story follows Kya Clark, a young woman who grows up alone in the marshes of North Carolina. Owens weaves a tale of resilience, survival, and the transformative power of nature, captivating readers with its evocative prose and mesmerizing setting. These top-selling novels represent just a fraction of the literary treasures that have emerged in 2023. Whether you seek tales of romance, adventure, or personal growth, the world of literature offers an abundance of engaging stories waiting to be discovered. The novel begins with Richard Papen, a bright but troubled young man, arriving at Hampden College. Richard is immediately drawn to the group of students who call themselves the Classics Club. The club is led by Henry Winter, a brilliant and charismatic young man. Henry is obsessed with Greek mythology and philosophy, and he quickly draws Richard into his world. The other members of the Classics Club are equally as fascinating. Bunny Corcoran is a wealthy and spoiled young man who is always looking for a good time. Charles Tavis is a quiet and reserved young man who is deeply in love with Henry. Camilla Macaulay is a beautiful and intelligent young woman who is drawn to the power and danger of the Classics Club. The students are all deeply in love with Morrow, and they are willing to do anything to please him. Morrow is a complex and mysterious figure, and he seems to be manipulating the students for his own purposes. As the students become more involved with Morrow, they begin to commit increasingly dangerous acts. The Secret History is a masterful and thrilling novel that will keep you speculating until the very end. The novel is a warning tale about the dangers of obsession and the power of evil.

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