

- population (parameters M)
- finite (N)
 - simple random sample (same prob. of being selected)
- infinite
 - random sample (each elm. comes from same pop. & is selected independently)
- pop. mean: M
- pop. std: σ
- pop. proportion: p
- Sample
 - point estimator
 - sample mean: \bar{x}
 - sample std: s
 - sample proportion: \bar{p}
 - underlying pop has expected value M & variance σ^2
 - $E(\bar{x}) = M$
 - $\text{Var}(\bar{x}) = \frac{\sigma^2}{n}$
 - $\text{Std}(\bar{x}) = \frac{\sigma}{\sqrt{n}} = \sigma_{\bar{x}}$
 - ↳ standard error of mean
 - $\bar{x} \sim N(M, \frac{\sigma^2}{n})$ if pop. is normally distributed or if $n \geq 30$ (central limit theorem)
 - $E(\bar{p}) = \frac{1}{n} E(x) = \frac{1}{n} (np) = p$
 - $\text{Var}(\bar{p}) = (\frac{1}{n})^2 \text{Var}(x) = \frac{1}{n^2} np(1-p) = \frac{p(1-p)}{n} = \sigma_{\bar{p}}^2$
 - ↳ standard error
 - $\bar{p} \sim N(p, \frac{p(1-p)}{n})$ when $np \geq 5$ & $n(1-p) \geq 5$
 - Interval Estimation
 1. pop. mean M
 - a) σ known
 - $(1 - \alpha)$ is confidence level
 - $P(-b \leq z \leq b) = 1 - \alpha$
 - $\Phi(-b) = \frac{\alpha}{2}$
 - $P(Z \geq \frac{Z_{\frac{\alpha}{2}}}{\frac{\sigma}{\sqrt{n}}}) = \frac{\alpha}{2}$
 - $[\bar{x} - Z_{\frac{\alpha}{2}} \cdot \frac{\sigma}{\sqrt{n}}, \bar{x} + Z_{\frac{\alpha}{2}} \cdot \frac{\sigma}{\sqrt{n}}]$
 - b) σ unknown
 - t distribution
 - degrees of freedom = $v = n - 1$

- $(1 - \alpha)$ is confidence level
- $P(t \geq t_{\frac{\alpha}{2}, v}) = \frac{\alpha}{2}$
- $[\bar{x} - t_{\frac{\alpha}{2}, v} \cdot \frac{s}{\sqrt{n}}, \bar{x} + t_{\frac{\alpha}{2}, v} \cdot \frac{s}{\sqrt{n}}]$
- when $n > 1000$, use standard normal table
- 2. population proportion
 - $(1 - \alpha)$ is confidence level
 - $[\bar{p} - z_{\frac{\alpha}{2}} \sqrt{\frac{\bar{p}(1-\bar{p})}{n}}, \bar{p} + z_{\frac{\alpha}{2}} \sqrt{\frac{\bar{p}(1-\bar{p})}{n}}]$
 - desirable margin of error
 - pop. mean w/ σ known
 - $Z_{\frac{\alpha}{2}} \cdot \frac{\sigma}{\sqrt{n}} = \text{margin of error}$
 - ↳ solve n
 - pop. prop.
 - $Z_{\frac{\alpha}{2}} \sqrt{\frac{\bar{p}(1-\bar{p})}{n}} = \text{margin of error}$
- 3. difference in means
 - $\Delta = \bar{x}_1 - \bar{x}_2$
 - $E(\Delta) = M_1 - M_2$
 - $\text{Var}(\Delta) = \frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}$
 - $\Delta \sim N(M_1 - M_2, \frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2})$
 - a) σ_1, σ_2 known
 - $[(\bar{x}_1 - \bar{x}_2) - z_{\frac{\alpha}{2}} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}, (\bar{x}_1 - \bar{x}_2) + z_{\frac{\alpha}{2}} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}]$
 - b) σ_1, σ_2 unknown
 - assume $\sigma_1 = \sigma_2 = \sigma_p$
 - $\text{Var}(\Delta) = \sigma_p^2 (\frac{1}{n_1} + \frac{1}{n_2})$
 - Pooled sample variance
 - $S_p^2 = \frac{s_1^2(n_1 - 1) + s_2^2(n_2 - 1)}{n_1 + n_2 - 2}$
 - $\text{Var}(\Delta) \approx S_p^2 (\frac{1}{n_1} + \frac{1}{n_2})$
 - $\text{Std}(\Delta) \approx S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}$
 - Use t-distribution
 - $[(\bar{x}_1 - \bar{x}_2) - t_{\frac{\alpha}{2}, v} \cdot S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}, (\bar{x}_1 - \bar{x}_2) + t_{\frac{\alpha}{2}, v} \cdot S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}]$
 - $v = n_1 + n_2 - 2$
- hypothesis testing
 - critical value approach (used for σ known & unknown)
 - 1. Develop H_0, H_a
 - 2. Specify level of sig. α
 - 3. Calc. test stat
 - z for σ known
 - $z = \frac{\bar{x} - M_0}{\sigma / \sqrt{n}} \sim N(0, 1)$
 - t for σ unknown

- $t = \frac{\bar{x} - M_0}{s / \sqrt{n}} \sim t_{n-1}$
- 4. Determine crit. value
 - lower tail test ($H_a: M < M_0$): $P(Z < -Z_{\alpha}) = \alpha$
 - upper tail test ($H_a: M > M_0$): $P(Z > Z_{\alpha}) = \alpha$
 - two tail test ($H_a: M \neq M_0$)
 - if test stat < 0 : $P(Z < -Z_{\frac{\alpha}{2}}) = \frac{\alpha}{2}$
 - if test stat > 0 : $P(Z > Z_{\frac{\alpha}{2}}) = \frac{\alpha}{2}$
- 5. Compare crit. val. & test stat.
 - lower tail test: if test stat $< -z_{\alpha}$: reject H_0
 - upper tail test: if test stat $> z_{\alpha}$: reject H_0
 - two tail test:
 - if test stat < 0 : test stat $< -z_{\frac{\alpha}{2}}$: reject H_0
 - if test stat > 0 : test stat $> z_{\frac{\alpha}{2}}$: reject H_0
 - type I error: reject H_0 when H_0 is true
 - type II error: accept H_0 when H_0 is false
 - level of sig. (α): max prob. that can be tolerated for type I error
 - p-value approach (σ known)
 1. Develop H_0, H_a
 2. Specify α
 3. Calc. test stat z^*
 4. Compute p-value
 - lower tail test: p-val. = $P(Z < z^*)$
 - upper tail test: p-val. = $P(Z > z^*)$
 - 2 tail: if $z^* < 0$, p-val. = $2P(Z < z^*)$
 - if $z^* > 0$, p-val. = $2P(Z > z^*)$
 - 5. Compare p-val & α
 - if p-val. $> \alpha$, cannot reject H_0
 - if p-val. $< \alpha$, reject H_0
- pop. prop.
 - test stat: $z^* = \frac{\bar{p} - p}{\sqrt{\frac{p(1-p)}{n}}}$
 - can use crit. val. or p-val.
 - difference in means
 - case 1: σ_1 & σ_2 known
 - Test stat: $z^* = \frac{\bar{x}_1 - \bar{x}_2 - d_0}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$
 - case 2: σ_1 & σ_2 unknown
 - Assume $\sigma_1 = \sigma_2$
 - Test stat: $t^* = \frac{\bar{x}_1 - \bar{x}_2 - d_0}{S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$
 - * use only crit. val. approach degrees of freedom for t: $n_1 + n_2 - 2$

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Kathleen Armour



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