

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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