

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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Table of Contents Hypothesis Testing Practical Memorandum Phototropism

1. Understanding the eBook Hypothesis Testing Practical Memorandum Phototropism
 - The Rise of Digital Reading Hypothesis Testing Practical Memorandum Phototropism
 - Advantages of eBooks Over Traditional Books
2. Identifying Hypothesis Testing Practical Memorandum Phototropism
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Hypothesis Testing Practical Memorandum Phototropism
 - User-Friendly Interface
4. Exploring eBook Recommendations from Hypothesis Testing Practical Memorandum Phototropism
 - Personalized Recommendations
 - Hypothesis Testing Practical Memorandum Phototropism User Reviews and Ratings
 - Hypothesis Testing Practical Memorandum Phototropism and Bestseller Lists

5. Accessing Hypothesis Testing Practical Memorandum Phototropism Free and Paid eBooks
 - Hypothesis Testing Practical Memorandum Phototropism Public Domain eBooks
 - Hypothesis Testing Practical Memorandum Phototropism eBook Subscription Services
 - Hypothesis Testing Practical Memorandum Phototropism Budget-Friendly Options
6. Navigating Hypothesis Testing Practical Memorandum Phototropism eBook Formats
 - ePub, PDF, MOBI, and More
 - Hypothesis Testing Practical Memorandum Phototropism Compatibility with Devices
 - Hypothesis Testing Practical Memorandum Phototropism Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Hypothesis Testing Practical Memorandum Phototropism
 - Highlighting and Note-Taking Hypothesis Testing Practical Memorandum Phototropism
 - Interactive Elements Hypothesis Testing Practical Memorandum Phototropism
8. Staying Engaged with Hypothesis Testing Practical Memorandum Phototropism
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Hypothesis Testing Practical Memorandum Phototropism
9. Balancing eBooks and Physical Books Hypothesis Testing Practical Memorandum Phototropism
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Hypothesis Testing Practical Memorandum Phototropism
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Hypothesis Testing Practical Memorandum Phototropism
 - Setting Reading Goals Hypothesis Testing Practical Memorandum Phototropism
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Hypothesis Testing Practical Memorandum Phototropism
 - Fact-Checking eBook Content of Hypothesis Testing Practical Memorandum Phototropism
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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