

- 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:  $\sigma$
- pop. proportion:  $p$
- Sample
  - point estimator
  - sample mean:  $\bar{x}$
  - sample std:  $s$
  - sample proportion:  $\bar{p}$
  - underlying pop has expected value  $M$  & variance  $\sigma^2$
  - $E(\bar{x}) = M$
  - $\text{Var}(\bar{x}) = \frac{\sigma^2}{n}$
  - $\text{Std}(\bar{x}) = \frac{\sigma}{\sqrt{n}} = \sigma_{\bar{x}}$ 
    - ↳ 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)
  - $E(\bar{p}) = \frac{1}{n} E(x) = \frac{1}{n} (np) = p$
  - $\text{Var}(\bar{p}) = (\frac{1}{n})^2 \text{Var}(x) = \frac{1}{n^2} np(1-p) = \frac{p(1-p)}{n} = \sigma_{\bar{p}}^2$
  - $\text{Std}(\bar{p}) = \sigma_{\bar{p}} = \sqrt{\frac{p(1-p)}{n}}$ 
    - ↳ 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)  $\sigma$  known
        - $(1 - \alpha)$  is confidence level
        - $P(-b \leq z \leq b) = 1 - \alpha$
        - $\Phi(-b) = \frac{\alpha}{2}$
        - $P(Z \geq \frac{Z_{\frac{\alpha}{2}}}{\frac{\sigma}{\sqrt{n}}}) = \frac{\alpha}{2}$
        - $[\bar{x} - Z_{\frac{\alpha}{2}} \frac{\sigma}{\sqrt{n}}, \bar{x} + Z_{\frac{\alpha}{2}} \frac{\sigma}{\sqrt{n}}]$
      - b)  $\sigma$  unknown
        - t distribution
        - degrees of freedom =  $v = n - 1$

- $(1 - \alpha)$  is confidence level
- $P(t \geq t_{\frac{\alpha}{2}, v}) = \frac{\alpha}{2}$
- $[\bar{x} - t_{\frac{\alpha}{2}, v} \frac{s}{\sqrt{n}}, \bar{x} + t_{\frac{\alpha}{2}, v} \frac{s}{\sqrt{n}}]$
- 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/  $\sigma$  known
    - $Z_{\frac{\alpha}{2}} \frac{\sigma}{\sqrt{n}} = \text{margin of error}$ 
      - ↳ 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)  $\sigma_1, \sigma_2$  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)  $\sigma_1, \sigma_2$  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
    - $[(\bar{x}_1 - \bar{x}_2) - t_{\frac{\alpha}{2}, v} S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}, (\bar{x}_1 - \bar{x}_2) + t_{\frac{\alpha}{2}, v} S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}]$
    - $v = n_1 + n_2 - 2$
- hypothesis testing
  - critical value approach (used for  $\sigma$  known & unknown)
  - 1. Develop  $H_0, H_a$
  - 2. Specify level of sig.  $\alpha$
  - 3. Calc. test stat
    - $z$  for  $\sigma$  known
    - $z = \frac{\bar{x} - M_0}{\sigma / \sqrt{n}} \sim N(0, 1)$
    - $t$  for  $\sigma$  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. ( $\alpha$ ): max prob. that can be tolerated for type I error
  - p-value approach ( $\sigma$  known)
    1. Develop  $H_0, H_a$
    2. Specify  $\alpha$
    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 &  $\alpha$ 
    - 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:  $\sigma_1$  &  $\sigma_2$  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:  $\sigma_1$  &  $\sigma_2$  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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**Julia Schneider**



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