

Econometrics 2A Practical 8

One-sample hypothesis testing

1. The manager of a department store wishes to establish a new billing system for the store's credit customers. After a thorough financial analysis, she determines that the new system will not be cost-effective if the average monthly account balance is less than \$70.00. A random sample of 200 monthly accounts is drawn, for which the mean monthly account balance is \$ 66.00. Using a 5% level of significance is there sufficient evidence to conclude that the new system will not be cost-effective? Assume that the population standard deviation is \$30.00.

Step 1: State the null hypothesis and the alternate hypothesis

$H_0: \mu \geq 70$

$H_1: \mu < 70$

Step 2: Select a level of significance.

$\alpha = 0.05$

Step 3: Select the test statistic.

Since the sample size is large and the population standard deviation is known, we will use the z-test.

Step 4: Formulate the decision rule.

For a one-tail test, we will compare the computed z-value from the sample data and the critical value of z from the standard normal distribution.

The critical z value = $\text{NORMSINV}(0.05) = -1.644854$

If the computed z-value is less than the critical value, we will reject the null hypothesis.

Step 5: Make a decision.

$$z\text{-value} = \frac{\bar{x} - \mu}{\sigma / \sqrt{n}} = \frac{66 - 70}{30 / \sqrt{200}} = -1.8856$$

Since $-1.885618 < -1.644854$, we reject the null hypothesis at 5% level of significance.

Step 6: Interpret the results

Therefore, there is sufficient evidence to conclude that the new billing system will not be cost-effective.

2. An insurance company pays its agents by commission. The compensation plan assumes a mean commission payment of R 32 000 per year. If the mean payment differs from the plan amount, a change in the plan may be required. For a sample of 26 agents, the mean commission payment for the past year was R 27 500 and the standard deviation was R 8 400. If the mean payment for the entire sales force is as different as indicated by this sample, then management plans to change the compensation plan. Using a 1% significance level, does this sample evidence clearly indicate that the mean has changed?

Step 1: State the null hypothesis and the alternate hypothesis

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Michael Hoelscher



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web le programme officiel de maths en 5eme prévoit 3h30 par semaine de cours de mathématiques au collège pour les élèves contre 4h30 heures pour voir le programme de français de 5ème 1h30 pour le programme de technologie de 5ème 3h pour le programme d histoire géographie de 5ème 3h en anglais 2h30 en espagnol ou autre