

Lecture 13

Hypothesis Testing (Tests of Significance) – 1 Sample Hypothesis Tests

Let's recall the definition of hypothesis testing:

Before we jump into an example, let's discuss the hypothesis test flow:

To conduct **ANY** hypothesis test, we always require the 4 steps in order:

1. Identify the appropriate Hypotheses:

Null hypothesis:

Alternative hypothesis:

2. Collect the data and calculate the test statistic

3. Find the ***p-value*** →

4. Conclusion in context:

If the p-value is small ($p < \alpha$) →

If the p-value is not small ($p > \alpha$) →

How do we determine what a “small” p-value is?

Template for conclusions:

At the alpha significance level of ____, with a p-value = ____ \leq α , we can/cannot reject H_0 and therefore can/cannot conclude (H_A IN CONTEXT).

Testing for the population proportion p: the Z-test for p

Safe to use if:

i.

ii.

1. Hypothesis:

H_0 :

H_A :

2. Test statistic:

$$z_0 =$$

3. P-value

$$\text{If } H_A: p < p_0 \rightarrow$$

$$\text{If } H_A: p > p_0 \rightarrow$$

$$\text{If } H_A: p \neq p_0 \rightarrow$$

4. Conclusion (in context)

Example – Intro to Statistics Drop-Outs

It was found that 25% of community college students in the state of California do not complete their Introduction to Statistics course (either they withdraw mid-course or fail). In an effort to reduce the non-completion rate, a new hybrid course format (online materials + face-to-face instruction) was designed to replace the traditional course. To test its effectiveness, a random sample of 900 CA community college students who took the Introduction to Statistics course in the new format was chosen and it was found that 198 of them did not complete the course. The primary question of interest here is if these data provide enough evidence to conclude that the non-completion rate has significantly dropped?

a. What are the null and alternative hypotheses in this case?

$$H_0:$$

$$H_A:$$

b. Calculate the test statistic

c. Find the p-value

- d. What is your conclusion in context at the alpha significance level of .05?

Note: WE NEVER ACCEPT H_0 !!

Note: The whole purpose of hypothesis testing is to determine whether or not we can conclude that H_A is true. Rejecting or not rejecting H_0 is a necessary step in the process, but does not fully answer the question at hand (can't just stop there and not mention H_A at all!).

Testing for the population mean μ (when σ is known): the Z-test for μ

Safe to use if

i.

ii.

1. Hypothesis:

H_0 :

H_A :

2. Test statistic:

$z_0 =$

3. P-value

$$\text{If } H_A: \mu < \mu_0 \rightarrow$$

$$\text{If } H_A: \mu > \mu_0 \rightarrow$$

$$\text{If } H_A: \mu \neq \mu_0 \rightarrow$$

4. Conclusion (in context)

Example – Prescription Medicine

A certain prescription medicine is supposed to contain an average of 247 parts per million (ppm) of a certain chemical. If the concentration is higher than 247 ppm, the drug may cause side effects, and if the concentration is below 247 ppm, the drug may be ineffective. The manufacturer wants to check whether the mean concentration in a large shipment is the required 247 ppm or not. A simple random sample of 100 portions is tested, and it is found that the sample mean is 249 ppm. The population standard deviation is known to be 12 ppm.

1. What are the null and alternative hypotheses in this case?

$$H_0:$$

$$H_A:$$

2. Calculate the test statistic

3. Find the p-value

4. What is your conclusion in context at the alpha significance level of .01?

Side note on the relationship between the two-sided test, and the confidence interval

If we are testing

$$\begin{aligned}H_0: \mu &= \mu_0 \\ H_A: \mu &\neq \mu_0\end{aligned}$$

with $\alpha = .05$, an alternative way to perform this test is to find a 95% $(1 - \alpha)\%$ confidence interval for μ and check to see:

If μ_0 falls outside the confidence interval \rightarrow

If μ_0 falls inside the confidence interval \rightarrow

Note: This relationship extends beyond just μ . We can use the confidence interval approach to test for p as well, or really any parameter we are interested in.

Example – Prescription Medicine (cont.)

Use the confidence interval approach to test the two-sided alternative at the alpha significance level of .05 and then again at .01.

At $\alpha = .05$:

At $\alpha = .01$:

Testing for the population mean μ (when σ is unknown): the t-test for μ

Safe to use if:

i.

ii.

1. Hypothesis:

$$H_0:$$

$$H_A:$$

2. Test statistic:

$$t_0 =$$

3. P-value

$$\text{If } H_A: \mu < \mu_0 \rightarrow$$

$$\text{If } H_A: \mu > \mu_0 \rightarrow$$

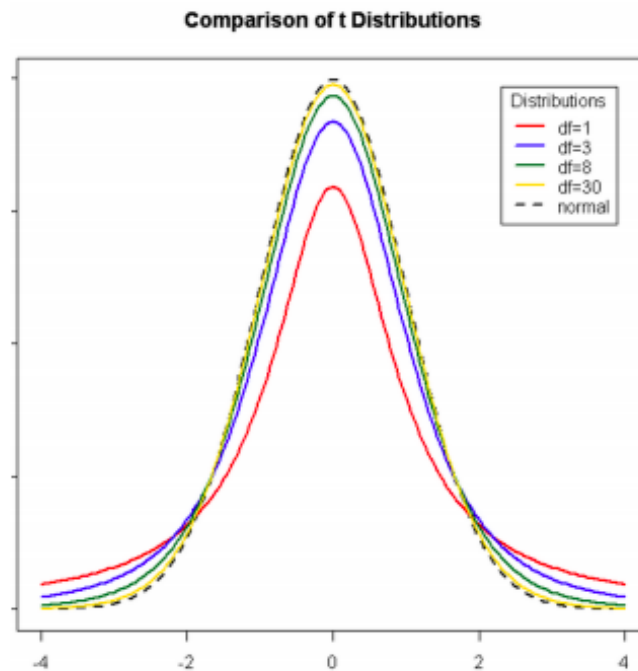
$$\text{If } H_A: \mu \neq \mu_0 \rightarrow$$

4. Conclusion (in context)

Some Notes about T-scores:

- i. Since s is calculated from the sample, it “suffers” from its own sampling variability as opposed to when we know the fixed σ that is then common to all samples.
- ii. This extra source of variability (“noise”) causes t-scores to behave more “erratically” than z-scores. (t-scores can be much larger than z-scores which range from -3 to 3 mostly).

- iii. If s happens to be unusually small, the t -score can be much larger than 3 or much smaller than -3 (look at the formula for the t -score!)
- iv. As the sample size n increases, the sample standard deviation s becomes more “stable” and close to σ
- v. As the sample size increases, t -scores and z -scores behave very similarly:

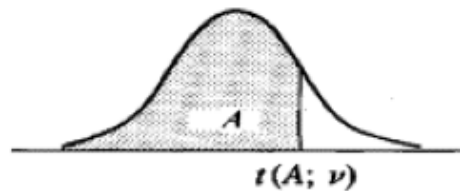


It's beyond the scope of the course to discuss degrees of freedom in depth. Just understand that $df = n - 1$.

So, what do we notice from the graph above?

How to Read the T-Score Table

Entry is $t(A; \nu)$ where $P\{t(\nu) \leq t(A; \nu)\} = A$



ν	A						
	.60	.70	.80	.85	.90	.95	.975
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571

So, similar to the Normal Table, we find the d.f. and then match across to the cumulative probability to find the t-score. If we are interested in the probability, then first find the d.f. and then the t-score within the table that matches closest to the t-score you have calculated.

Note: In every statistical test of hypotheses, the p-value is calculated under the distribution of the test statistic (assuming H_0 is true). This distribution is called the “null distribution”.

Example –Watching Television

According to Nielsen Media Research, during the time period from 8:00pm to 11:00 pm, the average person watched 7 hours and 37 minutes of television per week. A random sample of 40 women in the age group 18-24 years watched an average of 7 hours and 43.5 minutes of TV during that same time period with a standard deviation of 21 minutes. Is the true average higher than what is claimed by Nielsen?

- a. What are the null and alternative hypotheses in this case?

$$H_0:$$

$$H_A:$$

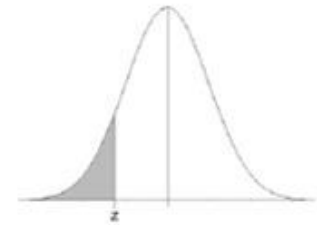
- b. Calculate the test statistic

c. Find the p-value

d. What is your conclusion in context at the alpha significance level of .10?

Minitab Notes:

Standard Normal Cumulative Probability Table



Cumulative probabilities for NEGATIVE z-values are shown in the following table:

z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
-3.4	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0003	0.0002
-3.3	0.0005	0.0005	0.0005	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0003
-3.2	0.0007	0.0007	0.0006	0.0006	0.0006	0.0006	0.0006	0.0005	0.0005	0.0005
-3.1	0.0010	0.0009	0.0009	0.0009	0.0008	0.0008	0.0008	0.0008	0.0007	0.0007
-3.0	0.0013	0.0013	0.0013	0.0012	0.0012	0.0011	0.0011	0.0011	0.0010	0.0010
-2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
-2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
-2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
-2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
-2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
-2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
-2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
-2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
-2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
-2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
-1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
-1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
-1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
-1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
-1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
-1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
-1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
-1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
-1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
-1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
-0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
-0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
-0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
-0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
-0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
-0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
-0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
-0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
-0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

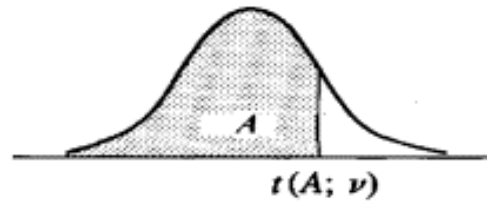
A normal distribution curve is shown with a vertical line at the center. A vertical line is drawn at a point labeled z_1 on the horizontal axis to the right of the center. The area under the curve to the left of this line is shaded gray.

$$p(z \leq z_1) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{z_1} e^{-\frac{1}{2}z^2} dz$$

[illegible]

T-Score Table

Entry is $t(A; \nu)$ where $P\{t(\nu) \leq t(A; \nu)\} = A$



ν	A						
	.60	.70	.80	.85	.90	.95	.975
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179
13	0.259	0.537	0.870	1.079	1.350	1.771	2.160
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960