

Mathematical Statistics And Data Analysis 3rd Edition

Chapter 9 Testing Hypotheses and Assessing Goodness of Fit

1. A coin is thrown independently 10 times to test the hypothesis that the probability of heads is $\frac{1}{2}$ versus the alternative that the probability is not $\frac{1}{2}$. The test rejects if either 0 or 10 heads are observed.
- What is the significance level of the test?
 - If in fact the probability of heads is .1, what is the power of the test?

Step 1 of 3

Given: $H_0: p = \frac{1}{2}$
 $H_a: p \neq \frac{1}{2}$

And p = probability of occurring head

Rejection region $W = \{\text{either 0 head or 10 head occur}\}$

If X is the no. of heads then

$$W = \{X: \text{either } X = 0 \text{ or } X = 10\}$$

Step 2 of 3

(a) So significance level of test

$$\begin{aligned}\alpha &= P[\text{reject } H_0 | H_0 \text{ is true}] \\ &= P[X = 0 | p = \frac{1}{2}] + P[X = 10 | p = \frac{1}{2}] \\ &= \binom{10}{0} p^0 (1-p)^{10-0} + \binom{10}{10} p^{10} (1-p)^{10-10} \quad p = \frac{1}{2} \\ &= \binom{10}{0} \left(\frac{1}{2}\right)^0 \left(1 - \frac{1}{2}\right)^{10-0} + \binom{10}{10} \left(\frac{1}{2}\right)^{10} \left(1 - \frac{1}{2}\right)^{10-10} \\ &= \left(\frac{1}{2}\right)^{10} + \left(\frac{1}{2}\right)^{10} \\ &= 2 \left(\frac{1}{2}\right)^{10} \\ &= \frac{1}{2^9} \\ &= \boxed{0.00195}\end{aligned}$$

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Yan Bai



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Table of Contents Mathematical Statistics And Data Analysis 3rd Edition Solution

1. Understanding the eBook Mathematical Statistics And Data Analysis 3rd Edition Solution
 - The Rise of Digital Reading Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Advantages of eBooks Over Traditional Books
2. Identifying Mathematical Statistics And Data Analysis 3rd Edition Solution
 - 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 Mathematical Statistics And Data Analysis 3rd Edition Solution
 - User-Friendly Interface
4. Exploring eBook Recommendations from Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Personalized Recommendations
 - Mathematical Statistics And Data Analysis 3rd Edition Solution User Reviews and Ratings

- Mathematical Statistics And Data Analysis 3rd Edition Solution and Bestseller Lists
- 5. Accessing Mathematical Statistics And Data Analysis 3rd Edition Solution Free and Paid eBooks
 - Mathematical Statistics And Data Analysis 3rd Edition Solution Public Domain eBooks
 - Mathematical Statistics And Data Analysis 3rd Edition Solution eBook Subscription Services
 - Mathematical Statistics And Data Analysis 3rd Edition Solution Budget-Friendly Options
- 6. Navigating Mathematical Statistics And Data Analysis 3rd Edition Solution eBook Formats
 - ePub, PDF, MOBI, and More
 - Mathematical Statistics And Data Analysis 3rd Edition Solution Compatibility with Devices
 - Mathematical Statistics And Data Analysis 3rd Edition Solution Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Highlighting and Note-Taking Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Interactive Elements Mathematical Statistics And Data Analysis 3rd Edition Solution
- 8. Staying Engaged with Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Mathematical Statistics And Data Analysis 3rd Edition Solution
- 9. Balancing eBooks and Physical Books Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Mathematical Statistics And Data Analysis 3rd Edition Solution
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Setting Reading Goals Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Mathematical Statistics And Data Analysis 3rd Edition Solution
 - Fact-Checking eBook Content of Mathematical Statistics And Data Analysis 3rd Edition Solution
 - 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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