

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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Roman Wölfel



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Statistics John E. Freund,Benjamin M. Perles,2004 Incorporating graphing calculator boxes and featuring more extensive use of Minitab output this is the eighth edition of Freund and Perles straightforward introduction to statistics **The American Mathematical Monthly** ,1991 **Advanced Engineering Mathematics, International Adaptation** Erwin Kreyszig,2025-06-03 Advanced Engineering Mathematics 11th Edition is known for its comprehensive coverage careful and correct mathematics outstanding exercises and self contained subject matter parts for maximum flexibility It opens with ordinary differential equations and ends with the topic of mathematical statistics The analysis chapters address Fourier analysis and partial differential equations complex analysis and numeric analysis The book is written by a pioneer in the field of applied mathematics This comprehensive volume is designed to equip students and professionals with the mathematical tools necessary to tackle complex engineering challenges and drive innovation This edition of the text maintains those aspects of the previous editions that have led to the book being so successful In addition to introducing a new appendix on emerging topics in applied mathematics each chapter now features a dedicated section on how mathematical modeling and engineering can address environmental and societal challenges promoting sustainability and ethical practices This edition includes a revision of the problem sets making them even more effective useful and up to date by adding the problems on

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