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.

   a. What is the significance level of the test?
   b. 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 = {either 0 head or 10 head occurs}

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

$$\alpha = P\left[\text{reject } H_0 \mid H_0 \text{ is true}\right]$$

$$= \left[x = 0, p = \frac{1}{2}\right] \, P\left[x = 10 \mid p = \frac{1}{2}\right]$$

$$= \binom{10}{0} p^0 (1-p)^{10} + \binom{10}{10} p^{10} (1-p)^{10-10}, \quad p = \frac{1}{2}$$

$$= \binom{10}{0}\left(\frac{1}{2}\right)^0 \left(1-\frac{1}{2}\right)^{10} + \binom{10}{10}\left(\frac{1}{2}\right)^{10} \left(1-\frac{1}{2}\right)^{10-10}$$

$$= \left(\frac{1}{2}\right)^{10} + \left(\frac{1}{2}\right)^{10}$$

$$= 2\left(\frac{1}{2}\right)^{10}$$

$$= \frac{1}{2^9}$$

$$= \boxed{0.00195}$$

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Katrin Zwirglmaier

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Student Solutions Manual for Rice's Mathematical Statistics and Data Analysis, 3rd Rice,2006-02

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