

# Mathematical Statistics And Data Analysis 3<sup>rd</sup> 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

$$\begin{aligned} \text{Given: } H_0 &= p = \frac{1}{2} \\ H_a &= p \neq \frac{1}{2} \end{aligned}$$

And  $p$  = probability of occurring head

Rejection region  $W$  = {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

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

# Mathematical Statistics Data Analysis Third Edition Solution

**Didier Musso**



## **Mathematical Statistics Data Analysis Third Edition Solution:**

*Student Solutions Manual for Rice's Mathematical Statistics and Data Analysis, 3rd* Rice, 2006-02      *Exercises and Solutions in Biostatistical Theory* Lawrence Kupper, 2010-11-09 Drawn from nearly four decades of Lawrence L Kupper's teaching experiences as a distinguished professor in the Department of Biostatistics at the University of North Carolina *Exercises and Solutions in Biostatistical Theory* presents theoretical statistical concepts numerous exercises and detailed solutions that span topics from basic probability to statistical inference The text links theoretical biostatistical principles to real world situations including some of the authors own biostatistical work that has addressed complicated design and analysis issues in the health sciences This classroom tested material is arranged sequentially starting with a chapter on basic probability theory followed by chapters on univariate distribution theory and multivariate distribution theory The last two chapters on statistical inference cover estimation theory and hypothesis testing theory Each chapter begins with an in depth introduction that summarizes the biostatistical principles needed to help solve the exercises Exercises range in level of difficulty from fairly basic to more challenging identified with asterisks By working through the exercises and detailed solutions in this book students will develop a deep understanding of the principles of biostatistical theory The text shows how the biostatistical theory is effectively used to address important biostatistical issues in a variety of real world settings Mastering the theoretical biostatistical principles described in the book will prepare students for successful study of higher level statistical theory and will help them become better biostatisticians      Loss Models: From Data to Decisions, 4e Student Solutions Manual Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, 2014-08-21 *Student Solutions Manual to Accompany Loss Models From Data to Decisions Fourth Edition* This volume is organised around the principle that much of actuarial science consists of the construction and analysis of mathematical models which describe the process by which funds flow into and out of an insurance system      **Exercises and Solutions in Statistical Theory** Lawrence L. Kupper, Brian. H. Neelon, Sean M. O'Brien, 2013-06-24 *Exercises and Solutions in Statistical Theory* helps students and scientists obtain an in depth understanding of statistical theory by working on and reviewing solutions to interesting and challenging exercises of practical importance Unlike similar books this text incorporates many exercises that apply to real world settings and provides much more      *Statistical Regression and Classification* Norman Matloff, 2017-09-19 This text provides a modern introduction to regression and classification with an emphasis on big data and R Each chapter is partitioned into a main body section and an extras section The main body uses math stat very sparingly and always in the context of something concrete which means that readers can skip the math stat content entirely if they wish The extras section is for those who feel comfortable with analysis using math stat      **Theory of Stochastic Objects** Athanasios Christou Micehas, 2018-01-19 This book defines and investigates the concept of a random object To accomplish this task in a natural way it brings together three major areas statistical inference measure theoretic probability theory and stochastic processes This point of view has not been explored

by existing textbooks one would need material on real analysis measure and probability theory as well as stochastic processes in addition to at least one text on statistics to capture the detail and depth of material that has gone into this volume Presents and illustrates random objects in different contexts under a unified framework starting with rudimentary results on random variables and random sequences all the way up to stochastic partial differential equations Reviews rudimentary probability and introduces statistical inference from basic to advanced thus making the transition from basic statistical modeling and estimation to advanced topics more natural and concrete Compact and comprehensive presentation of the material that will be useful to a reader from the mathematics and statistical sciences at any stage of their career either as a graduate student an instructor or an academician conducting research and requiring quick references and examples to classic topics Includes 378 exercises with the solutions manual available on the book s website 121 illustrative examples of the concepts presented in the text many including multiple items in a single example The book is targeted towards students at the master s and Ph D levels as well as academicians in the mathematics statistics and related disciplines Basic knowledge of calculus and matrix algebra is required Prior knowledge of probability or measure theory is welcomed but not necessary

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