

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

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

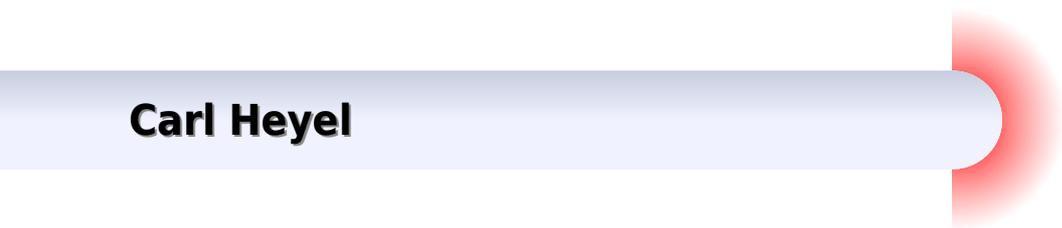
Step 2 of 3

(a) So significance level of test

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

Mathematical Statistics Data Analysis Third Edition Solution

Carl Heyel



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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 McGraw-Hill's SAT Subject Test Math Level 1, 3rd Edition John Diehl,2012-02-03 Expert guidance on the SAT Subject Test Math Level 1 Many colleges and universities require you to take one or more SAT II Subject Tests to demonstrate your mastery of specific high school subjects McGraw Hill s SAT Subject Test Math Level 1 is written by experts in the field and gives you the guidance you need perform at your best This book includes 7 full length sample tests updated for the latest test format 25 top test items to remember for test day Glossary of tested math terms and formulas Everything you need to know about the SAT Subject Test in Math Level 1 testing requirements when to register how scores are reported and more Diagnostic test to pinpoint strengths and weaknesses Sample exams and problems designed to match the real test in content and level of difficulty Step by step review of all topics covered on the exam Practice tests just like the real SAT Subject Test in Mathematics Level 1 Test taking tips and strategies Introduction to Statistics and Data Analysis Roxy Peck,Chris Olsen,Jay L. Devore,2000-11 **The American Mathematical Monthly** ,1981 Includes articles as well as notes and other features about mathematics and the profession *Bulletin - Institute of Mathematical Statistics* Institute of Mathematical Statistics,1997 Schaum's Outline of Statistics Murray Spiegel,1999-01-21 This Schaum s Study Guide is the perfect tool for getting a handle on statistics Fully stocked with solved problems 508 of them it shows you how to work problems that may not have been fully explained in class Plus you get 694 additional problems to use for practice with answers at the back of the book Ideal for independent study brushup before exams or preparation for professional tests this Schaum s guide is clear complete and well organized It even prepares you for computer solutions of statistical problems fully explaining the use of Minitab the most popular statistical software It s the perfect supplement for any course in statistics and a super helper for the math challenged **Bureau of Educational**

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