7. (Two-sample t test) Let X_1, \ldots, X_m and Y_1, \ldots, Y_n be two random samples from two normal population $N(\mu_X, \sigma_X^2)$ and $N(\mu_Y, \sigma_Y^2)$ where σ_X^2 and σ_Y^2 are **unknown** but an assumption that $\sigma_X^2 = \sigma_Y^2 = \sigma^2$ holds. Consider the hypothesis testing problem

$$H_0: \mu_X = \mu_Y \quad versus \quad H_1: \mu_X \neq \mu_Y$$

(a) Derive the likelihood ratio test for this problem. Show that the derived test can be based on the statistic

$$T = \frac{\bar{X} - \bar{Y}}{S_p / \sqrt{\frac{1}{m} + \frac{1}{n}}}$$

where

$$S_p^2 = \frac{(m-1)S_X^2 + (n-1)S_Y^2}{m+n-2}$$

is the pooled variance estimate.

- (b) Consider how to deal with this testing problem if the assumption that $\sigma_X^2 = \sigma_Y^2 = \sigma^2$ is removed.
- (c) Can we use the two-sample t test to test a paired-sample? If yes, state how; if no, state why.

T Test Examples And Solutions

Thomas Griffiths

T Test Examples And Solutions

t-Tests in Excel - The Excel Statistical Master Mark Harmon, 2011-02-15 56 pages of clear and simple yet complete instructions about what t tests are how and when to use them and how to set them up and solve them in Excel This e manual provides a thorough explanation of all of the major types of t tests and their underlying formulas Before you even begin to solve t tests in Excel the e manual ensures that you have a solid intuitive grasp of what each of the different variations of t tests do and when each should be used The e manual shows you how to do these t tests by hand and also in Excel All of the t tests formulas and functions built in to Excel are explained in deep detail All of problems are solved using the built in Excel t tests with lots of screenshots for complete clarity A number of the problems also have their t values and p values calculated by hand so you can also see how it would be done manually The instructions are clear and easy to follow but at the graduate level If you are currently taking a difficult graduate level statistics course that covers t tests you will find this e manual to be an outstanding course supplement that will explain t tests much more clearly than your textbook does If you are a business manager you will really appreciate how easily and clearly this e manual will show you how you can set up t tests in Excel to solve difficult statistical problems on your job This e manual will make you an Excel Statistical Master of the t test

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development of this theory the book outlines the main result on Lebesgue theory in abstract spaces prior to rigorous theoretical developments on most powerful MP uniformly most powerful UMP and UMP unbiased tests for different types of testing problems Likelihood ratio tests their large sample properties to variety of testing situations and connection between confidence estimation and testing of hypothesis have been discussed in separate chapters. The book illustrates simplification of testing problems and reduction in dimensionality of class of tests resulting into existence of an optimal test through the principle of sufficiency and invariance It concludes with rigorous theoretical developments on non parametric tests including their optimality asymptotic relative efficiency consistency and asymptotic null distribution **Methods Of Statistical Analysis** C H Goulden, 2023-07-22 This comprehensive and accessible book covers all the basic statistical methods necessary for undergraduate and postgraduate courses in statistical analysis including analysis of variance regression analysis survival analysis and multidimensional scaling It also includes a detailed introduction to the R statistical computing environment This work has been selected by scholars as being culturally important and is part of the knowledge base of civilization as we know it This work is in the public domain in the United States of America and possibly other nations Within the United States you may freely copy and distribute this work as no entity individual or corporate has a copyright on the body of the work Scholars believe and we concur that this work is important enough to be preserved reproduced and made generally available to the public We appreciate your support of the preservation process and thank you for being an important part of keeping this knowledge alive and relevant Statistics Using Technology, Second Edition Kathryn Kozak, 2015-12-12 Statistics With Technology Second Edition is an introductory statistics textbook It uses the TI 83 84 calculator and R an open source statistical software for all calculations Other technology can also be used besides the TI 83 84 calculator and the software R but these are the ones that are presented in the text This book presents probability and statistics from a more conceptual approach and focuses less on computation Analysis and interpretation of data is more important than how to compute basic Statistics E. E. Bassett, 2000 What is most valuable statistical values Introductory Statistics Douglas S. Shafer, 2022 about this book is the very high quality of the model solutions It is a problem book for those teaching or learning a first course in mathematical statistics This one is outstandingly good and highly recommended Goeff CohenUniversity of Edinburgh ScotlandThe authors of this useful book take the view that the ability to solve practical problems is fundamental to an understanding of statistical techniques The book is designed to be read alongside a standard text I expect it is likely to be most useful to the teacher or to the able student forced to work largely alone David GreenThis book not only provides a solution to each problem set but gives notes about that solution These notes should help students to understand the reasoning behind the techniques used so giving them confidence to deal with problems of a similar nature This book should prove a valuable addition to the library of students and teachers of statistics M J G AnsellHatfield PolytechnicThe book consists of aseries of examples each followed by one or more alternative solutions and accompanying notes The solutions

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