

* Chapter Five *

* Types of Hypothesis Tests *

There are three types of hypothesis test

- left
- right
- Two-tailed

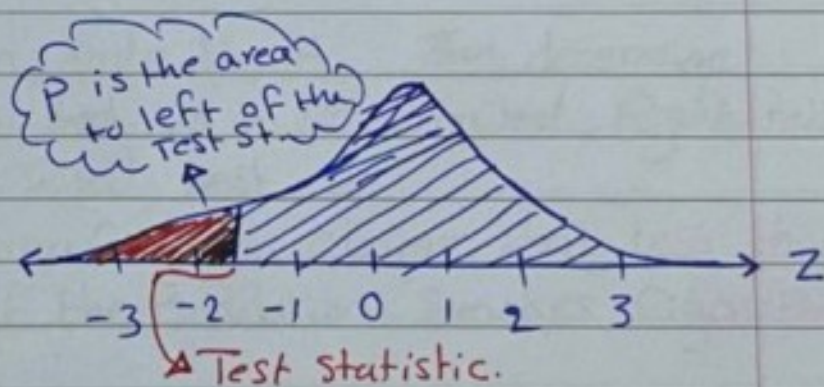
* The type of test depends on the region of the sampling distribution that favors a rejection of H_0 .

* This region is indicated by the alternative hyp.

1- left-tailed Test

if the alternative hyp. contains the less-than inequality symbol ($<$), the hyp. test is a left-tailed test.

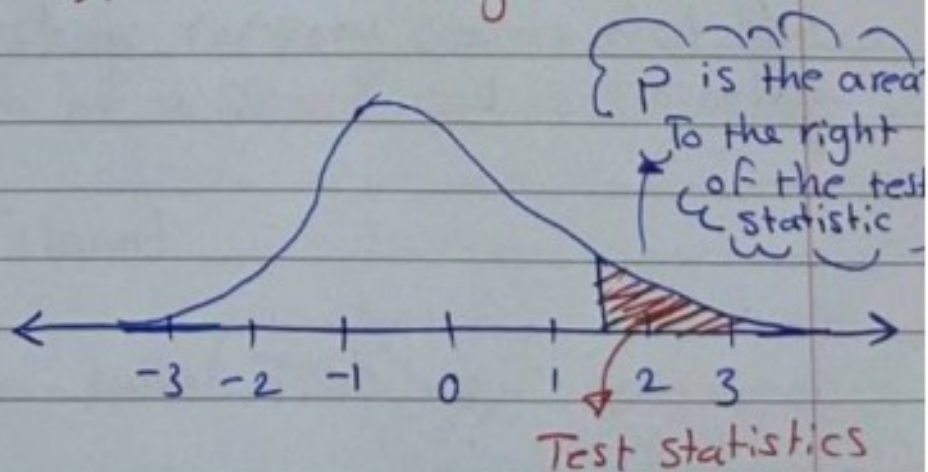
$$H_0: \mu \geq K$$
$$H_1: \mu < K$$



2- Right-tailed Test

if the alternative hyp. contains the greater-than symbol ($>$), the Hyp. test is a right-tailed test

$$H_0: \mu \leq K$$
$$H_1: \mu > K$$



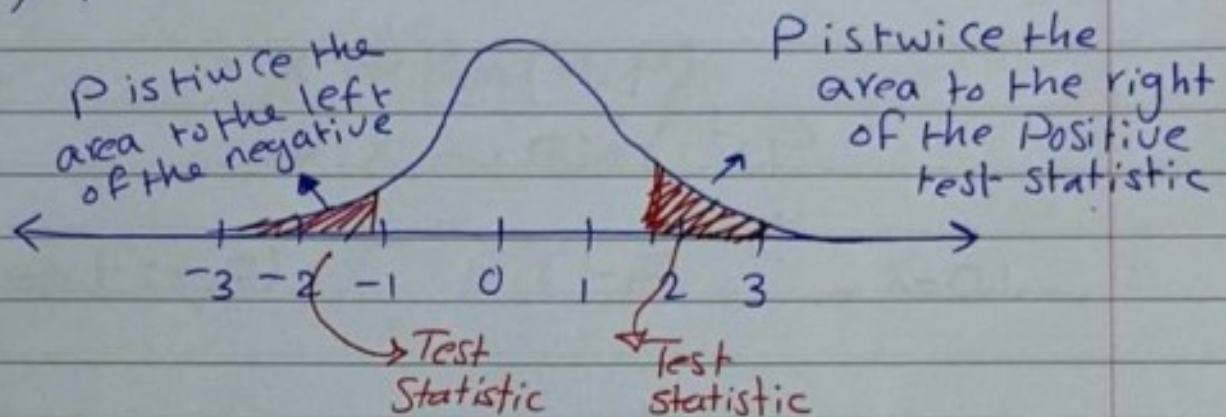
Chapter Five

3- Two-Tailed Test:-

if the alternative hyp. contains the not-equal (\neq), the hyp. test is a two-tailed test, In a two-tailed test each has an area of p .

$$H_0: \mu = k$$

$$H_1: \mu \neq k$$



Ex1

For each claim, state H_0 , H_1 , then determine whether the hyp. test is a left-tailed, Right-tailed or two-tailed test.

* Cigarette manufacturer claims that less than 0.125 of the Population Smokes Cigarette.

$$H_0: p \geq 0.125$$

$$H_1: p < 0.125 \text{ (claim)}$$

↳ left-tailed test

Ex2:- A local telephone company claims that the average length of a phone call is 8 months.

$$H_0: \mu = 8 \text{ (claim)}$$

$$H_1: \mu \neq 8$$

↳ Two-tailed Test

* Chapter Five *

Ex:- let X_i be r.s of size (15)
from $\text{Bin}(n, p)$, we wish to test

$$H_0: p = 0.5 \quad \text{Vs.} \quad H_1: p = 0.4$$

Calculate α and β then $(1-\beta)$ when $X \leq 2$.

Sol
(1)

$$\therefore X \sim \text{Bin}(n, p)$$

$$\Rightarrow X \sim \text{Bin}(15, p)$$

$$\Rightarrow f(x, p) = \binom{15}{x} p^x (1-p)^{15-x}, \quad x=0, 1, \dots, 15$$

$$1- \alpha = P[\text{reject } H_0: p=0.5]$$

$$= P(X \leq 2 \mid p=0.5)$$

$$= f(0) + f(1) + f(2)$$

$$= \binom{15}{0} (0.5)^0 (1-0.5)^{15} + \binom{15}{1} (0.5)^1 (0.5)^{14}$$

$$+ \binom{15}{2} (0.5)^2 (0.5)^{13}$$

$$\alpha = 0.004$$

$$2- \beta = P[\text{accept } H_0 \mid p=0.4] = P[X > 2 \mid p=0.4]$$

$$= \sum_{i=3}^{15} f(x_i) = \binom{15}{3} (0.4)^3 (0.6)^{12} + \dots$$
$$+ \binom{15}{15} (0.4)^{15} (0.6)^{15-15}$$

* Chapter Five *

$$\Rightarrow \beta = 0.87$$

$$\Rightarrow 1 - \beta = 1 - 0.87 = 0.13$$

(H.W.)

let x be a r.s From $\text{Exp}(\theta)$, to test hyp. $H_0: \theta = 2$ vs $H_1: \theta \neq 2$

Find the level of the test when $x < 2$.