

# 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

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 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

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

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## **Table of Contents Mathematical Statistics Data Analysis Third Edition Solution**

1. Understanding the eBook Mathematical Statistics Data Analysis Third Edition Solution
  - The Rise of Digital Reading Mathematical Statistics Data Analysis Third Edition Solution
  - Advantages of eBooks Over Traditional Books
2. Identifying Mathematical Statistics Data Analysis Third Edition Solution
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Mathematical Statistics Data Analysis Third Edition Solution
  - User-Friendly Interface
4. Exploring eBook Recommendations from Mathematical Statistics Data Analysis Third Edition Solution

- Personalized Recommendations
  - Mathematical Statistics Data Analysis Third Edition Solution User Reviews and Ratings
  - Mathematical Statistics Data Analysis Third Edition Solution and Bestseller Lists
5. Accessing Mathematical Statistics Data Analysis Third Edition Solution Free and Paid eBooks
    - Mathematical Statistics Data Analysis Third Edition Solution Public Domain eBooks
    - Mathematical Statistics Data Analysis Third Edition Solution eBook Subscription Services
    - Mathematical Statistics Data Analysis Third Edition Solution Budget-Friendly Options
  6. Navigating Mathematical Statistics Data Analysis Third Edition Solution eBook Formats
    - ePub, PDF, MOBI, and More
    - Mathematical Statistics Data Analysis Third Edition Solution Compatibility with Devices
    - Mathematical Statistics Data Analysis Third Edition Solution Enhanced eBook Features
  7. Enhancing Your Reading Experience
    - Adjustable Fonts and Text Sizes of Mathematical Statistics Data Analysis Third Edition Solution
    - Highlighting and Note-Taking Mathematical Statistics Data Analysis Third Edition Solution
    - Interactive Elements Mathematical Statistics Data Analysis Third Edition Solution
  8. Staying Engaged with Mathematical Statistics Data Analysis Third Edition Solution
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers Mathematical Statistics Data Analysis Third Edition Solution
  9. Balancing eBooks and Physical Books Mathematical Statistics Data Analysis Third Edition Solution
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection Mathematical Statistics Data Analysis Third Edition Solution
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine Mathematical Statistics Data Analysis Third Edition Solution
    - Setting Reading Goals Mathematical Statistics Data Analysis Third Edition Solution
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of Mathematical Statistics Data Analysis Third Edition Solution

- Fact-Checking eBook Content of Mathematical Statistics Data Analysis Third Edition Solution
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning
- Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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