

STATS 3N03/3T04

2004-11-15

26-1

INFERENCE ON DIFFERENCES  
IN MEANS

- PAIRED DATA

- 2 INDEPENDENT SAMPLES

ONE-SIDED VERSUS TWO-SIDED  
TESTS AND CONFIDENCE  
INTERVALS- REVIEW OF PIVOTAL  
QUANTITIES

1 MEAN VARIANCE KNOWN

1 MEAN VARIANCE UNKNOWN

1 VARIANCE MEAN UNKNOWN

2 MEANS, INDEP SAMPLES

2 MEANS, PAIRED DATA

2 VARIANCES, INDEP. SAMPLES

26-2

## P-VALUE

- DEFINITION
- BY COMPUTER
- BY TABLES
- ONE OR TWO SIDED

## EXAMPLES

STILL TO DO:

## PROPERTIES OF CLASSICAL

ACCEPT - REJECT TESTING

- SIZE
- POWER
- TYPE I ERROR
- TYPE II ERROR