

STAT 2593

Lecture 030 - The One Sample t Test

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The One Sample t Test

Learning Objectives

1. Understand how we test population means in **large sample** non-normally distributed populations or normally distributed populations with unknown variance.

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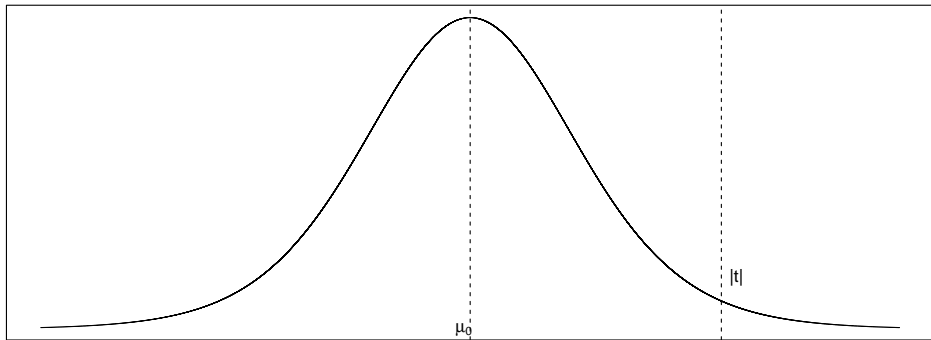
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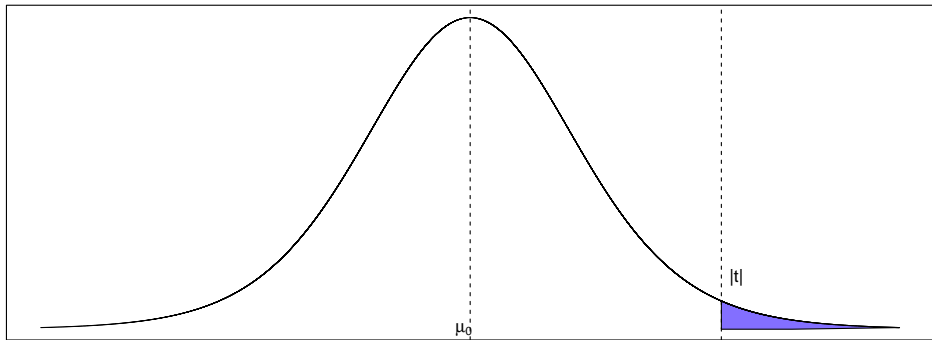
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- ▶ If μ_0 is the correct mean, this will be t_{n-1} .
- ▶ Finding the p-value is equivalent to the $N(0, 1)$ case, substituting the normal distribution for a t distribution.

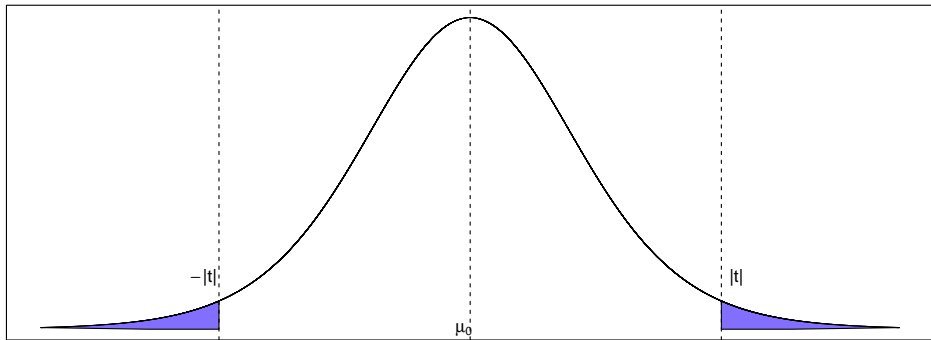
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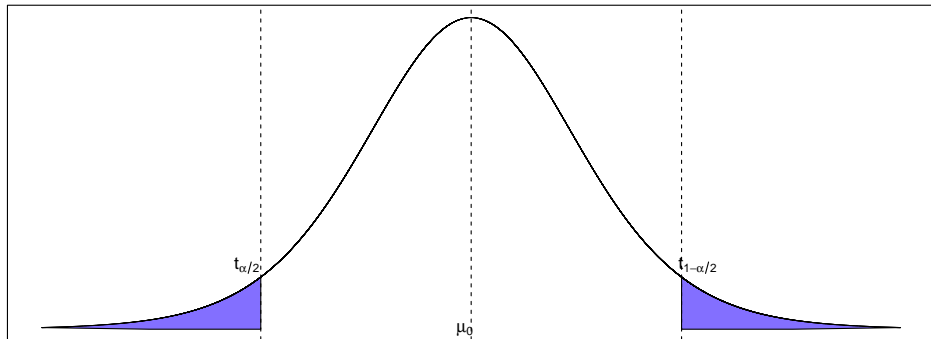
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 - ▶ If $H_0 : \mu \leq \mu_0$, then only consider $P(T \geq t)$.
 - ▶ Note here we do not take the absolute value.

Rejection Regions for Hypothesis Tests - Critical Values

Two Sided Hypothesis Test - Rejection Region



Summary

- ▶ If the sampling distribution is normally distributed, can use a t_{n-1} to run hypothesis tests.
- ▶ The rejection region depends on the alternative being considered.