

Sampling Distributions:(6.4)

- 1) Sampling Distributions of sample Mean \bar{x}
- 2) Sampling Distribution of the sample Proportion \hat{p} :
- 3) Sampling Distribution of the two sample means $\bar{x}_1 - \bar{x}_2$
- 4) Sampling Distribution of the two sample Proportions $\hat{p}_1 - \hat{p}_2$

(ask about probability of sample statistics \bar{x} , \hat{p} , $\bar{x}_1 - \bar{x}_2$, $\hat{p}_1 - \hat{p}_2$)and
give information about population parameters

Steps to answer:

- Compute means ($\mu_{\bar{x}}$, $\mu_{\bar{x}_1 - \bar{x}_2}$, $\mu_{\hat{p}}$, $\mu_{\hat{p}_1 - \hat{p}_2}$)
- Compute variance ($\sigma^2_{\bar{x}}$, $\sigma^2_{\bar{x}_1 - \bar{x}_2}$, $\sigma^2_{\hat{p}}$, $\sigma^2_{\hat{p}_1 - \hat{p}_2}$)
- Compute standard deviation or "sd" Standard error s.e " $(\sigma_{\bar{x}}$, $\sigma_{\bar{x}_1 - \bar{x}_2}$, $\sigma_{\hat{p}}$, $\sigma_{\hat{p}_1 - \hat{p}_2}$)
- Use $Z = \frac{\text{value} - \text{mean}}{\text{standard error}}$, (Standard deviation = Standard error)

Symbol

	sample	population
mean	\bar{x}	μ
variance	s^2	σ^2
Standard deviation	s	σ
proportion	\hat{p}	p

Estimate population parameters

- point estimate
- interval estimate

point estimate:

Point estimate for (μ) is \bar{x}

Point estimate for (σ) is S

Point estimate for (p) is \hat{p}

Point estimate for ($\mu_1 - \mu_2$) is $\bar{x}_1 - \bar{x}_2$

Point estimate for ($p_1 - p_2$) is $\hat{p}_1 - \hat{p}_2$

Interval estimate(ch6)

- 1) interval for population mean μ
- 2) interval for two population means $\mu_1-\mu_2$ (not related)
- 3) interval for population proportion p
- 4) interval for two population proportions p_1-p_2
- 5) interval for two population means $\mu_1-\mu_2$ (related or paired)(in chapter 7)

(ask about population parameters μ , $\mu_1-\mu_2$, p , p_1-p_2 and give information about sample statistics)

The general formula:

$$\text{point estimate} \pm (\text{table value}(z \text{ or } t)) \times \sqrt{\frac{\text{variance}}{n}}$$
$$= \text{Estimator} \bar{F} (\text{reliability coefficient}) \times (\text{standard error})$$

$s_p^2 = \text{estimate pooled common variance}$

$s_p = \text{estimate pooled common Standard deviation}$

$z_{1-\frac{\alpha}{2}}$, $t_{1-\frac{\alpha}{2}}$ = reliability coefficient , table value

\bar{p} = pooled estimate proportion

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Test Hypotheses (ch7)

- 1) test for population mean μ
- 2) test for two population means $\mu_1-\mu_2$ (not related)
note: degree of freedom for T is ($df = n_1 + n_2 - 2$)
(when use T-test)
- 3) test for population proportion p
- 4) test for two population proportions p_1-p_2
- 5) test for two population means $\mu_1-\mu_2$ (related or paired)
note: degree of freedom for T is ($df = n - 1$)

ask about population parameters μ , $\mu_1-\mu_2$, p , p_1-p_2 and give information about sample statistics

Steps

- 1) data
- 2) assumptions
- 3) hypotheses
- 4) test statistic
- 5) decision
- 6) conclusion

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Paired Sample

- 1) Confidence interval
- 2) test hypotheses

1) Confidence interval (Paired or related population)

Use $\bar{D} \pm t_{1-\frac{\alpha}{2}, n-1} \frac{s_D}{\sqrt{n}}$ (df=n-1)

And

$$\bar{D} = \frac{\sum_{i=1}^n D_i}{n} \quad (\text{mean of difference})$$

$$s_D^2 = \frac{\sum_{i=1}^n (D_i - \bar{D})^2}{n-1} \quad (\text{variance of difference})$$

$$s_D = \sqrt{s_d^2} \quad (\text{standard deviation of difference})$$

2) Test hypotheses (Paired or related population)

- 1) data
- 2) Assumption: normal + paired
- 3) Hypotheses:

we have three cases

Case I: $H_0: \mu_1 = \mu_2 \rightarrow \mu_1 - \mu_2 = 0 \rightarrow \mu_d = 0$

$H_A: \mu_1 \neq \mu_2 \rightarrow \mu_1 - \mu_2 \neq 0 \rightarrow \mu_d \neq 0$

e.g. we want to test that the mean for first population is different from second population mean.

Case II: $H_0: \mu_1 = \mu_2 \rightarrow \mu_1 - \mu_2 = 0 \rightarrow \mu_d = 0$

$H_A: \mu_1 > \mu_2 \rightarrow \mu_1 - \mu_2 > 0 \rightarrow \mu_d > 0$

e.g. we want to test that the mean for first population is greater than second population mean.

Case III : $H_0: \mu_1 = \mu_2 \rightarrow \mu_1 - \mu_2 = 0 \rightarrow \mu_d = 0$

$H_A: \mu_1 < \mu_2 \rightarrow \mu_1 - \mu_2 < 0 \rightarrow \mu_d < 0$

e.g. we want to test that the mean for first population is less than second population

4) *Test*:

$$T = \frac{\bar{D}}{\frac{s_d}{\sqrt{n}}}$$

5) Decision

Reject H_0 if :

Case1:

$$T_c < -T_{1-\frac{\alpha}{2}, n-1} \text{ or } T_c > T_{1-\frac{\alpha}{2}, n-1}$$

Case2:

$$T_c > T_{1-\alpha, n-1}$$

Case3:

$$T_c < -T_{1-\alpha, n-1}$$

