

Statistics

FOR

DATA SCIENCE

UNIT-4

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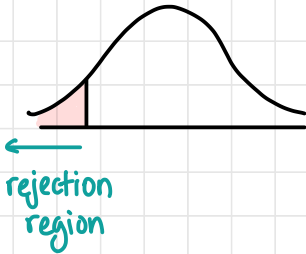
hypothesis TESTING

- Test assumptions regarding population parameters and assess the plausibilities of those hypotheses
- Hypothesis testing tests the plausibility of a given null hypothesis (assumed to be true) and decides whether or not the null should be rejected
- Alternate hypothesis is a proposed hypothesis which is taken to be true when the null is rejected
- H_0 : null hypothesis - sample observations by chance
 H_1 : alternate hypothesis - influenced by non-random cause
- Hypothesis testing produces a number between 0 and 1
- Methods
 - 1) Rejection region - find critical point
 - 2) P-value - calculate p-value
- Assume H_0 is true and find p-value of test statistic. Use p-value as strength of evidence against H_0 .

p-value is probability that test statistic falls in that range given that H_0 is true

Types OF TESTS

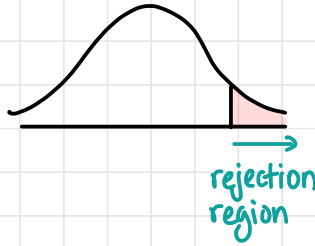
1) Left-tailed test



$$H_0: \geq$$

$$H_1: <$$

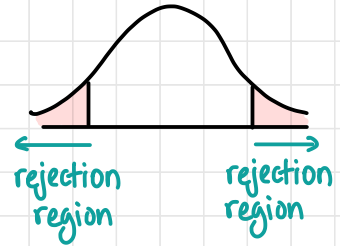
2) Right-tailed test



$$H_0: \leq$$

$$H_1: >$$

3) Two-tailed test



$$H_0: =$$

$$H_1: \neq$$

Q1. A scale is to be calibrated by weighing a 1000 g test weight 60 times.

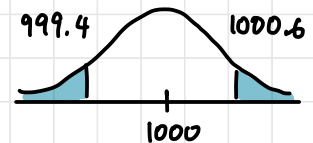
The 60 scale readings have mean 1000.6 g and standard deviation 2 g.

Find the P-value for testing

$$H_0: \mu = 1000 \quad \text{vs} \quad H_1: \mu \neq 1000, \quad \alpha = 0.05$$

$$n=60 \quad s=2 \quad \frac{s}{\sqrt{n}} = \frac{2}{\sqrt{60}} = 0.2582$$

$$Z\text{-score} = \frac{1000.6 - 1000}{0.2582} = 2.32$$



$$\text{area} = 0.9898$$

$$p\text{-value} = 2 \times (1 - 0.9898) = 0.0204 < \alpha$$

Reject H_0 .

Q2. The mean lifetime of a sample of 100 fluorescent light bulbs produced by a company is computed to be 1570 hours with a standard deviation of 120 hours.

If μ is the life time of all the bulbs produced by the company test the hypothesis $\mu = 1600$ against the alternate hypothesis $\mu \neq 1600$

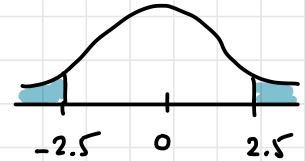
$$\alpha = 0.05$$

$$\mu = 1570 \quad s = 120 \quad n = 100 \quad \frac{s}{\sqrt{n}} = 12$$

$$H_0: \mu = 1600$$

$$H_1: \mu \neq 1600$$

$$z = \frac{1570 - 1600}{12} = -2.5$$



$$\text{area} = 0.0062$$

$$\begin{aligned} \text{p-value} &= 2 \times 0.0062 \\ &= 0.0124 \end{aligned}$$

$$\alpha > \text{p-value}$$

\therefore we reject H_0

- Q3. A trucking firm is suspicious of the claim that the average lifetime of certain tires is at least 28,000 miles. To check the claim, the firm puts 40 of these tires on its trucks and gets a mean lifetime of 27,463 with a standard deviation 1,348 miles. Find the P value for testing

$$H_0: \mu \geq 28000 \text{ miles}$$

$$H_1: \mu < 28000 \text{ miles}$$

$$n = 40 \quad \bar{x} = 27463 \quad s = 1348 \quad \frac{s}{\sqrt{n}} = \frac{1348}{\sqrt{40}} = 213.1375$$

$$z = \frac{27463 - 28000}{213.1375} = -2.52$$

$$P(Z < -2.52) = 0.0059 = 0.59\%$$

$$P < \alpha \Rightarrow \text{reject } H_0$$

— Statistically SIGNIFICANT —

- If p-value is less than a particular threshold, it is said to be statistically significant at that level
- If $P \leq 0.05$, result is statistically significant at the 5% level and null hypothesis is rejected

Q4. Mice with an average life span of 32 months will live up to 40 months when fed by a certain nutritious food.

If 64 mice fed on this diet have an average life span of 38 months and standard deviation of 5.8 months.

Is there any reason to believe that the average life span is less than 40 months?

$$n=64 \quad \bar{x}=38 \quad s=5.8 \quad \frac{s}{\sqrt{n}} = \frac{5.8}{8} = 0.725$$

$$H_0: \mu \geq 40$$

$$H_1: \mu < 40$$

$$z = \frac{38-40}{0.725} = -2.76$$

$$p = 0.0029 = 0.29\%$$

Statistically sig at 1% level

\therefore reject H_0

Q5. The article "Refinement of Gravimetric Geoid Using GPS and Leveling Data" (W. Thurston, Journal of Surveying Engineering, 2000:27–56) presents a method for measuring orthometric heights above sea level. For a sample of 1225 baselines, 926 gave results that were within the class C spirit leveling tolerance limits.

Can we conclude that this method produces results within the tolerance limits more than 75% of the time?

$$n = 1225 \quad \hat{p} = \frac{926}{1225} = 0.7559$$

$$\sigma_{\hat{p}}^2 = \frac{p(1-p)}{1225} = 1.506 \times 10^{-4}$$

$$H_0: p \leq 0.75$$

$$H_1: p > 0.75$$

$$z = \frac{0.7559 - 0.75}{\sqrt{1.506 \times 10^{-4}}} = 0.4822$$

$$P(Z > 0.48) = 1 - 0.6844 = 0.3156 > 0.05$$

\therefore cannot reject H_0

Q6. If in a random sample of 600 cars making a right turn at a certain traffic junction 157 drove into the wrong lane, test whether actually 30% of all drivers make this mistake or not at this given junction.

$$\hat{p} = \frac{157}{600} = 0.2617$$

$$H_0: p = 0.3$$

$$H_1: p \neq 0.3$$

$$\sigma_{\hat{p}}^2 = \frac{(0.2617)(1-0.2617)}{600}$$

$$\sigma_{\hat{p}} = 0.0179$$

$$z = \frac{0.2617 - 0.3}{0.0179} = -2.14$$

$$p\text{-value} = 2 \times 0.0162 = 0.0324 = 3.24\% \quad \text{at } \alpha = 0.05, \text{ reject } H_0$$

Q7. In a random sample of 100 tube lights produced by company A, the mean lifetime (mlt) of tube light is 1190 hours with standard deviation of 90 hours.

Also in a random sample of 75 tube lights from company B the mean lifetime is 1230 hours with standard deviation of 120 hours.

Is there a difference between the mean lifetime of the two brands of tube lights at a significance level of

(a) 0.05

(b) 0.01?

$$n_A = 100 \quad \mu_A = 1190 \quad s_A = 90$$

$$n_B = 75 \quad \mu_B = 1230 \quad s_B = 120$$

$$D = B - A$$

$$\mu_D = 40 \quad s_D^2 = \frac{90^2}{100} + \frac{120^2}{75} = 273$$

$$s_D = \sqrt{273}$$

$$D \sim N(40, 273)$$

$$H_0: D = 0$$

$$H_1: D \neq 0$$

$$z = \frac{40 - 0}{\sqrt{273}} = 2.42 \Rightarrow p = 2 \times 0.0078 = 0.0156$$

(a) at $\alpha = 0.05$, reject H_0

(b) at $\alpha = 0.01$, fail to reject

DISTRIBUTION-FREE tests

- 1) Wilcoxon Signed Rank Test
- 2) Wilcoxon Rank Sum Test
- 3) Chi-Squared Test

Wilcoxon signed rank test

- Small sample size, symmetric

Ex. The nickel content, in parts per thousand by weight, is measured for six welds. The results are 9.3, 0.9, 9.0, 21.7, 11.5, and 13.9. Let μ represent the mean nickel content for this type of weld. It is desired to test

$$H_0: \mu \geq 12$$
$$H_1: \mu < 12$$

$$n=6$$

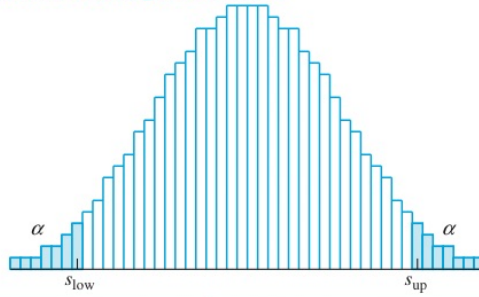
signed ranks

X	X-12	Rank	
9.3	-2.7	-3	$S_+ = 7$
0.9	-11.1	-6	
9.0	-3	-4	
21.7	9.7	5	p-value: $P(S_+ \leq 7)$ when H_0 is true
11.5	-0.5	-1	
13.9	1.9	2	$n=6$

$$P(S_+ < 4) = 0.1094 \Rightarrow P(S_+ < 7) > 0.1094$$

\therefore cannot reject H_0

TABLE A.5 Critical points for the Wilcoxon signed-rank test



$H_1: <$
↓

n	S_{low}	S_{up}	α	n	S_{low}	S_{up}	α	n	S_{low}	S_{up}	α	n	S_{low}	S_{up}	α
4	1	9	0.1250	10	15	40	0.1162	12	79	0.0085	35	118	0.0253		
	0	10	0.0625		14	41	0.0967	10	81	0.0052	34	119	0.0224		
5	3	12	0.1562	11	44	0.0527	14	9	82	0.0040	28	125	0.0101		
	2	13	0.0938	10	45	0.0420	9	32	73	0.1083	27	126	0.0087		
	1	14	0.0625	9	46	0.0322	8	31	74	0.0969	24	129	0.0055		
	0	15	0.0312	8	47	0.0244	7	26	79	0.0520	23	130	0.0047		
6	4	17	0.1094	6	49	0.0137	6	25	80	0.0453	18	56	0.1061		
	3	18	0.0781	5	50	0.0098	5	22	83	0.0290	55	116	0.0982		
	2	19	0.0469	4	51	0.0068	4	21	84	0.0247	48	123	0.0542		
	1	20	0.0312	3	52	0.0049	3	16	89	0.0101	47	124	0.0494		
	0	21	0.0156	11	18	48	0.1030	15	90	0.0083	41	130	0.0269		
7	6	22	0.1094	17	49	0.0874	13	92	0.0054	40	131	0.0241			
	5	23	0.0781	14	52	0.0508	12	93	0.0043	33	138	0.0104			
	4	24	0.0547	13	53	0.0415	15	37	83	0.1039	32	139	0.0091		
	3	25	0.0391	11	55	0.0269	11	36	84	0.0938	28	143	0.0052		
	2	26	0.0234	10	56	0.0210	10	31	89	0.0535	27	144	0.0045		
	1	27	0.0156	8	58	0.0122	8	30	90	0.0473	19	63	0.1051		
	0	28	0.0078	7	59	0.0093	7	26	94	0.0277	62	128	0.0978		
8	9	27	0.1250	6	60	0.0068	6	25	95	0.0240	54	136	0.0521		
	8	28	0.0977	5	61	0.0049	5	20	100	0.0108	53	137	0.0478		
	6	30	0.0547	12	22	56	0.1018	19	101	0.0090	47	143	0.0273		
	5	31	0.0391	21	57	0.0881	16	104	0.0051	46	144	0.0247			
	4	32	0.0273	18	60	0.0549	15	105	0.0042	38	152	0.0102			
	3	33	0.0195	17	61	0.0461	16	43	93	0.1057	37	153	0.0090		
	2	34	0.0117	14	64	0.0261	14	42	94	0.0964	33	157	0.0054		
	1	35	0.0078	13	65	0.0212	13	36	100	0.0523	32	158	0.0047		
	0	36	0.0039	10	68	0.0105	10	35	101	0.0467	20	70	0.1012		
9	11	34	0.1016	9	69	0.0081	9	30	106	0.0253	69	141	0.0947		
	10	35	0.0820	8	70	0.0061	8	29	107	0.0222	61	149	0.0527		
	9	36	0.0645	7	71	0.0046	7	24	112	0.0107	60	150	0.0487		
	8	37	0.0488	13	27	64	0.1082	23	113	0.0091	53	157	0.0266		
	6	39	0.0273	26	65	0.0955	20	116	0.0055	52	158	0.0242			
	5	40	0.0195	22	69	0.0549	19	117	0.0046	44	166	0.0107			
	4	41	0.0137	21	70	0.0471	17	49	104	0.1034	43	167	0.0096		
	3	42	0.0098	18	73	0.0287	18	48	105	0.0950	38	172	0.0053		
	2	43	0.0059	17	74	0.0239	17	42	111	0.0544	37	173	0.0047		
	1	44	0.0039	13	78	0.0107	13	41	112	0.0492					

For $n > 20$, compute $z = \frac{S_+ - n(n+1)/4}{\sqrt{n(n+1)(2n+1)/24}}$ and use the z table (Table A.2).

89. The nickel content, in parts per thousand by weight, is measured for six welds. The results are 9.3, 0.9, 9.0, 21.7, 11.5, and 13.9. Let μ represent the mean nickel content for this type of weld. It is desired to test

$$H_0: \mu \leq 5$$

$$H_1: \mu > 5$$

$$n=6$$

X	$X-5$	Signed Rank	
9.3	4.3	3	
0.9	-4.1	-2	$S_+ = 19$
9.0	4.0	1	
21.7	16.7	6	$P(S_+ > 19)$
11.5	6.5	4	
13.9	8.9	5	

$$p = 0.0469$$

\therefore at $\alpha = 0.05$, we can reject H_0

810. The nickel content, in parts per thousand by weight, is measured for six welds. The results are 9.3, 0.9, 9.0, 21.7, 11.5, and 13.9. Let μ represent the mean nickel content for this type of weld. It is desired to test

$$H_0: \mu = 16$$

$$H_1: \mu \neq 16$$

X	$X-16$	Signed Rank	
9.3	-6.7	-4	
0.9	-15.1	-6	$S_+ = 3$
9.0	-7	-5	$P(S_+ \neq 3)$
21.7	5.7	3	$= 2 \times 0.0781$
11.5	-4.5	-2	$= 0.1562 > 0.05$
13.9	-2.1	-1	\therefore do not reject

Special cases

- 1) In case of tied ranks, all get average
- 2) In case difference = 0, drop observation and reduce sample size by 1
- 3) If $n > 20$, normal distribution

$$z = \frac{S_+ - \frac{n(n+1)}{4}}{\sqrt{\frac{(n+1)(2n+1)}{24}}}$$

Wilcoxon rank sum test

- Mann-Whitney test
- Two samples from two different populations, same shape
- Let $X_1, X_2 \dots X_m$ be smaller sample size and $Y_1, Y_2 \dots Y_n$ be the larger sample size ($m \leq n$)
- Values from both are ordered and ranked from 1, 2, ..., $m+n$
- Test statistic $W =$ sum of ranks corresponding to $X_1, X_2 \dots X_m$

Q11. Resistances, in m, are measured for five wires of one type and six wires of another type. The results are as follows:

X: 36, 28, 29, 20, 38

Y: 34, 41, 35, 47, 49, 46

Test

$$H_0: \mu_x \geq \mu_y$$

$$H_1: \mu_x < \mu_y$$

Value	Population	Rank	
20	X	1	
28	X	2	$W = 19$
29	X	3	
34	Y	4	$P(W < 19)$
35	Y	5	$m = 5$
36	X	6	$n = 6$
38	X	7	
41	Y	8	$P = 0.0260$
46	Y	9	
47	Y	10	for $\alpha = 0.05$,
49	Y	11	significance

Reject H_0

Special cases

1) If $m, n > 8$ normal distribution

$$z = \frac{w - \frac{m(m+n+1)}{2}}{\sqrt{\frac{mn(m+n+1)}{12}}}$$

chi squared test

- χ^2 test, χ^2 statistic
- Expected vs observed frequencies
- Multinomial trials, etc
- For k no. of outcomes

$$\chi^2 = \sum_{i=1}^k \frac{(O_i - E_i)^2}{E_i}$$

O_i : observed

E_i : expected

$k-1$: degrees of freedom

Q12. A gambler rolls a die 600 times and the results obtained are as shown in the table

Category	Frequency
1	115
2	97
3	91
4	101
5	110
6	86

$$H_0: p_1 = p_2 = p_3 = p_4 = p_5 = p_6 = \frac{1}{6}$$

H_1 : unequal

Category	Observed	Expected	$O_i - E_i$
1	115	100	15
2	97	100	-3
3	91	100	-9
4	101	100	1
5	110	100	10
6	86	100	-14

$$k = 6$$

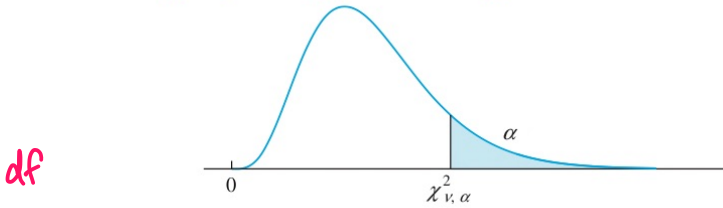
$$\chi^2_{k-1} = \sum_{i=1}^k \frac{(O_i - E_i)^2}{E_i}$$

$$\chi^2_5 = 6.12$$

lies between 10% and 90%.

\therefore no evidence to suggest unfairness

TABLE A.7 Upper percentage points for the χ^2 distribution



df

↓
v

	α									
	0.995	0.99	0.975	0.95	0.90	0.10	0.05	0.025	0.01	0.005
1	0.000	0.000	0.001	0.004	0.016	2.706	3.841	5.024	6.635	7.879
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838
4	0.207	0.297	0.484	0.711	1.064	7.779	9.488	11.143	13.277	14.860
5	0.412	0.554	0.831	1.145	1.610	9.236	11.070	12.833	15.086	16.750
6	0.676	0.872	1.237	1.635	2.204	10.645	12.592	14.449	16.812	18.548
7	0.989	1.239	1.690	2.167	2.833	12.017	14.067	16.013	18.475	20.278
8	1.344	1.646	2.180	2.733	3.490	13.362	15.507	17.535	20.090	21.955
9	1.735	2.088	2.700	3.325	4.168	14.684	16.919	19.023	21.666	23.589
10	2.156	2.558	3.247	3.940	4.865	15.987	18.307	20.483	23.209	25.188
11	2.603	3.053	3.816	4.575	5.578	17.275	19.675	21.920	24.725	26.757
12	3.074	3.571	4.404	5.226	6.304	18.549	21.026	23.337	26.217	28.300
13	3.565	4.107	5.009	5.892	7.042	19.812	22.362	24.736	27.688	29.819
14	4.075	4.660	5.629	6.571	7.790	21.064	23.685	26.119	29.141	31.319
15	4.601	5.229	6.262	7.261	8.547	22.307	24.996	27.488	30.578	32.801
16	5.142	5.812	6.908	7.962	9.312	23.542	26.296	28.845	32.000	34.267
17	5.697	6.408	7.564	8.672	10.085	24.769	27.587	30.191	33.409	35.718
18	6.265	7.015	8.231	9.390	10.865	25.989	28.869	31.526	34.805	37.156
19	6.844	7.633	8.907	10.117	11.651	27.204	30.144	32.852	36.191	38.582
20	7.434	8.260	9.591	10.851	12.443	28.412	31.410	34.170	37.566	39.997
21	8.034	8.897	10.283	11.591	13.240	29.615	32.671	35.479	38.932	41.401
22	8.643	9.542	10.982	12.338	14.041	30.813	33.924	36.781	40.289	42.796
23	9.260	10.196	11.689	13.091	14.848	32.007	35.172	38.076	41.638	44.181
24	9.886	10.856	12.401	13.848	15.659	33.196	36.415	39.364	42.980	45.559
25	10.520	11.524	13.120	14.611	16.473	34.382	37.652	40.646	44.314	46.928
26	11.160	12.198	13.844	15.379	17.292	35.563	38.885	41.923	45.642	48.290
27	11.808	12.879	14.573	16.151	18.114	36.741	40.113	43.195	46.963	49.645
28	12.461	13.565	15.308	16.928	18.939	37.916	41.337	44.461	48.278	50.993
29	13.121	14.256	16.047	17.708	19.768	39.087	42.557	45.722	49.588	52.336
30	13.787	14.953	16.791	18.493	20.599	40.256	43.773	46.979	50.892	53.672
31	14.458	15.655	17.539	19.281	21.434	41.422	44.985	48.232	52.191	55.003
32	15.134	16.362	18.291	20.072	22.271	42.585	46.194	49.480	53.486	56.328
33	15.815	17.074	19.047	20.867	23.110	43.745	47.400	50.725	54.776	57.648
34	16.501	17.789	19.806	21.664	23.952	44.903	48.602	51.966	56.061	58.964
35	17.192	18.509	20.569	22.465	24.797	46.059	49.802	53.203	57.342	60.275
36	17.887	19.233	21.336	23.269	25.643	47.212	50.998	54.437	58.619	61.581
37	18.586	19.960	22.106	24.075	26.492	48.363	52.192	55.668	59.893	62.883
38	19.289	20.691	22.878	24.884	27.343	49.513	53.384	56.896	61.162	64.181
39	19.996	21.426	23.654	25.695	28.196	50.660	54.572	58.120	62.428	65.476
40	20.707	22.164	24.433	26.509	29.051	51.805	55.758	59.342	63.691	66.776

For $v > 40$, $\chi^2_{v, \alpha} \approx 0.5(z_\alpha + \sqrt{2v - 1})^2$.

- Contingency table

$$\chi^2_{(i-1)(j-1)} = \sum_{i=1}^I \sum_{j=1}^J \frac{(O_{ij} - E_{ij})^2}{E_{ij}}$$

Q13. The article “Chronic Beryllium Disease and Sensitization at a Beryllium Processing Facility” (K. Rosenman, V. Hertzberg, et al., Environmental Health Perspectives, 2005:1366–1372) discusses the effects of exposure to beryllium in a cohort of workers. Workers were categorized by their duration of exposure (in years) and by their disease status (chronic beryllium disease, sensitization to beryllium, or no disease). The results were as follows:

	Duration of Exposure		
	<1	1 to <5	≥5
Diseased	10	8	23
Sensitised	9	19	11
Normal	70	136	206

Can you conclude that the proportions of workers in the various disease categories differ among exposure levels?

Observed

	Duration of Exposure			
	<1	1 to <5	≥5	
Diseased	10	8	23	41
Sensitised	9	19	11	39
Normal	70	136	206	412
	89	163	240	492

$$k = 2 \times 2 = 4 \text{ df}$$

Expected

	Duration of Exposure			
	<1	1 to <5	≥5	
Diseased	7.42	13.58	20	41
Sensitised	7.05	12.92	19.02	39
Normal	74.53	136.50	200.98	412
	89	163	240	492

$$k=4$$

$$\chi^2 = 3.64 + 6.78 + 0.40 = 10.82$$

between $p=0.05$ and $p=0.025$

at $\alpha = 0.05$, can conclude proportions differ

error

Research \ Real	H_0 is true	H_0 is false
	Reject H_0	Type I α
Fail to reject H_0	correct $1-\alpha$	Type II β