

Hypothesis testing



Gold

A discrete random variable X has a binomial distribution $B(25, p)$.
A single observation is used to test $H_0: p = 0.45$ against $H_1: p \neq 0.45$.

- a Using a 1% level of significance find the critical region of this test. You should state the probability of rejection in each tail which should be as close as possible to 0.005.
- b Write down the actual significance level of the test.
- c The value of the observation was found to be 16. Comment on this finding in light of your critical region.

Silver

A test statistic has a distribution $B(20, p)$. Given that $H_0: p = 0.4$ and $H_1: p \neq 0.4$:

- a Find the critical region for the test statistic such that the probability in each tail is as close as possible to 2.5%.
- b State the probability of incorrectly rejecting H_0 using this critical region.

Bronze

Explain what you understand by:

- a a hypothesis test
- b a critical region
- c the level of significance of a hypothesis test

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