

Example 10.1 (Continued)

(i) Hypotheses: $H_0: \mu = 0$ vs $H_A: \mu \neq 0$.

(ii) Test statistic: $T = \frac{\bar{X} - \mu_0}{\sqrt{s^2/n}}$, where \bar{X} is the sample mean and s^2 is the sample variance.

Sample Mean	Sample Variance	Test Statistic	P-value
0.05	0.01	0.5	0.6118
0.10	0.01	1.0	0.3173
0.15	0.01	1.5	0.1318
0.20	0.01	2.0	0.0455

(iii) The observed test statistic is $T = 0.5$. The p-value is the probability of observing a test statistic as extreme as $T = 0.5$ or more extreme, given H_0 is true.

(iv) The observed test statistic is $T = 0.5$. The p-value is $2 \times P(T \geq 0.5 | H_0)$.

(v) The observed p-value is:

$$p\text{-value} = 2 \times P(T \geq 0.5 | H_0) = 2 \times 0.3090 = 0.6180$$

(vi) The observed test statistic is $T = 0.5$. The p-value is 0.6180 . Since the p-value is greater than $\alpha = 0.05$, we fail to reject H_0 .

(vii) The test is not significant.

(viii) The test is not significant, so we fail to reject H_0 .

(ix) The test is not significant, so we fail to reject H_0 .

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P. C. B. Phillips, M. R. Wickens



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