

Hypothesis Test about a population mean

If the population σ is known and the population has normal distribution or sample size $n \geq 30$.

$$\text{Test Statistic (t.s.)} = \frac{\bar{x} - \mu_0}{\frac{\sigma}{\sqrt{n}}}$$

<p>Left-tailed test $H_0: \mu \geq \mu_0$ $H_a: \mu < \mu_0$</p>	<p>P-value = $P(Z < \text{t.s.})$</p>	<p>Reject H_0, if p-value $\leq \alpha$ or $\text{t.s.} < -Z_{\alpha}$; otherwise fail to reject H_0</p>
<p>Right-tailed test $H_0: \mu \leq \mu_0$ $H_a: \mu > \mu_0$</p>	<p>P-value = $P(Z > \text{t.s.})$</p>	<p>Reject H_0, if p-value $\leq \alpha$ or $\text{t.s.} > Z_{\alpha}$; otherwise fail to reject H_0</p>
<p>Two-tailed test $H_0: \mu = \mu_0$ $H_a: \mu \neq \mu_0$</p>	<p>P-value = $2P(Z > \text{t.s.})$, if $\text{t.s.} > 0$ P-value = $2P(Z < \text{t.s.})$, if $\text{t.s.} < 0$</p>	<p>Reject H_0, if p-value $\leq \alpha$ or $\text{t.s.} > Z_{\alpha/2}$ or $\text{t.s.} < -Z_{\alpha/2}$; otherwise fail to reject H_0</p>

If the population σ is unknown and the sample has bell-shaped distribution

$$\text{Test Statistic (t.s.)} = \frac{\bar{x} - \mu_0}{\frac{s}{\sqrt{n}}}$$

<p>Left-tailed test $H_0: \mu \geq \mu_0$ $H_a: \mu < \mu_0$</p>	<p>P-value = $P(t < \text{t.s.})$</p>	<p>Reject H_0, if p-value $\leq \alpha$ or $\text{t.s.} < -t_{\alpha}$; otherwise fail to reject H_0</p>
<p>Right-tailed test $H_0: \mu \leq \mu_0$ $H_a: \mu > \mu_0$</p>	<p>P-value = $P(t > \text{t.s.})$</p>	<p>Reject H_0, if p-value $\leq \alpha$ or $\text{t.s.} > t_{\alpha}$; otherwise fail to reject H_0</p>
<p>Two-tailed test $H_0: \mu = \mu_0$ $H_a: \mu \neq \mu_0$</p>	<p>P-value = $2P(t > \text{t.s.})$, if $\text{t.s.} > 0$ P-value = $2P(Z < \text{t.s.})$, if $\text{t.s.} < 0$</p>	<p>Reject H_0, if p-value $\leq \alpha$ or $\text{t.s.} > t_{\alpha/2}$ or $\text{t.s.} < -t_{\alpha/2}$; otherwise fail to reject H_0</p>