University of Jordan

Math. Stat. (Math.131)

Math. Dept.

HW Set #3

Question 1: It is required to estimate μ . Find the required sample size to be 95% sure that your estimator is within $\varepsilon = 0.6$ if $\sigma = 3$.

Question 2: Answer with True or False (justify)

If H_0 : $\theta = \theta_0$ is rejected at $\alpha = 0.10$ then

- (a) H₀ is rejected for all $\alpha > 0.1$
- (b) H₀ is rejected for all α < 0.1
- (c) H₀ is accepted for all $\alpha < 0.1$
- (d) H_0 is accepted for all $\alpha > 0.1$
- (e) 90% C. I. for θ should not contain θ_0 if H_1 : $\theta \neq \theta_0$

Question 3: Let $X_1, ..., X_{15}$ be a r.s. from B(1, p). Let $Y = \sum_{i=1}^{15} X_i \sim B(15, p)$. Assume

that H_0 :p=0.7 is rejected vs. H_1 : p < 0.7 if $Y \le 11$. Find

- (a) The level of significance α
- (b) β when p = 0.5.

Question 4: Let $X_1, ..., X_{15}$ be a r.s. from $N(\mu, \sigma^2)$ such that $\overline{X} = 60$ and $\sigma = 3$. Find the p-value in each of the following cases:

- (a) H₀: $\mu = 62$ vs. H1: $\mu < 62$
- (b) H₀: μ =62 vs. H1: $\mu \neq$ 62

Question 5: Two samples from two independent populations gave the following:

	Group I	Group II
n	36	30
\overline{X}	60	65
S	5	4

- (a) Find 95% C. I. for μ_I , σ_{II}^2 , μ_{I} μ_{II}
- (b) Test H₀: $\mu_I = 62$ vs. H₁: $\mu_I < 62$, at $\alpha = 0.05$
- (c) Test H₀: $\mu_I = \mu_{II}$ vs. H₁: $\mu_I \neq \mu_{II}$, at $\alpha = 0.05$
- (d) Test H₀: $\sigma_{II}^2 = 25$ vs. H₁: $\sigma_{II}^2 > 25$, at $\alpha = 0.05$