

Mathematical Statistics And Data Analysis 3rd Edition

Chapter 9 Testing Hypotheses and Assessing Goodness of Fit

1. A coin is thrown independently 10 times to test the hypothesis that the probability of heads is $\frac{1}{2}$ versus the alternative that the probability is not $\frac{1}{2}$. The test rejects if either 0 or 10 heads are observed.
- What is the significance level of the test?
 - If in fact the probability of heads is .1, what is the power of the test?

Step 1 of 3

Given:

$$H_0: p = \frac{1}{2}$$
$$H_a: p \neq \frac{1}{2}$$

And p = probability of occurring head

Rejection region $W = \{\text{either 0 head or 10 head occurs}\}$

If X is the no. of heads then

$$W = \{X: \text{either } X = 0 \text{ or } X = 10\}$$

Step 2 of 3

(a) So significance level of test

$$\begin{aligned}\alpha &= P[\text{reject } H_0 | H_0 \text{ is true}] \\&= P[X = 0 \text{ or } X = 10 | p = \frac{1}{2}] \\&= P[X = 0 | p = \frac{1}{2}] + P[X = 10 | p = \frac{1}{2}] \\&= \binom{10}{0} p^0 (1-p)^{10-0} + \binom{10}{10} p^{10} (1-p)^{10-10} \quad p = \frac{1}{2} \\&= \binom{10}{0} \left(\frac{1}{2}\right)^0 \left(1 - \frac{1}{2}\right)^{10-0} + \binom{10}{10} \left(\frac{1}{2}\right)^{10} \left(1 - \frac{1}{2}\right)^{10-10} \\&= \binom{10}{0} \left(\frac{1}{2}\right)^{10} + \binom{10}{10} \left(\frac{1}{2}\right)^{10} \\&= 2 \binom{10}{0} \left(\frac{1}{2}\right)^{10} \\&= \frac{1}{2^9} \\&= [0.00195]\end{aligned}$$

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