

I. **Sections to Read** (All content from DeGroot and Schervish's *Probability and Statistics* unless otherwise noted) A digital copy of the textbook is available for on our class PWeb site, under the Day One Access tab.

(a) Section 9.5

II. **Objectives** (By the end of the day's class, students should be able to do the following:)

- Give the definition of the t test procedures, including all necessary modeling assumptions.
- State and prove the level and unbiasedness properties of the t test procedures.
- Specify the p -values and power function for the t test
- Explain how to modify the t test procedures for two-sided alternative hypotheses

III. **Reflection Questions** (Submit answers on Gradescope <https://www.gradescope.com>)

- 1) Explain why each of properties (iv) and (v) in Theorem 9.5.1 are desirable properties for a test procedure of the hypotheses $H_0 : \mu \leq \mu_0$ vs $H_1 : \mu > \mu_0$.
- 2) Suppose you are a medical researcher performing a significance test to determine the effectiveness of a new drug therapy compared to an existing treatment. Give one reason why it might be helpful to have an explicit formula for the power function for your particular significance test.
- 3) True or False? If we are testing $H_0 : \mu = \mu_0$ against $H_1 : \mu \neq \mu_0$ for samples from $N(\mu, \sigma^2)$ with both μ and σ^2 unknown, using a test of size $\alpha = 0.05$, we can explicitly identify the power of the test when $\mu = 1$.

IV. **Additional Feedback** Are there any topics you would like further clarification about? Do you have any additional questions based on the readings / videos? *If not, you may leave this section blank.*