

Resumen de procedimientos de prueba de hipótesis en medias y varianzas

| Hipótesis nula | Estadística de prueba | Hipótesis alternativa | Criterio de rechazo | Parámetro de la curva CO |
|---|--|---|--|--|
| $H_0: \mu = \mu_0$ σ^2 conocida | $Z_0 = \frac{\bar{X} - \mu_0}{\sigma/\sqrt{n}}$ | $H_1: \mu \neq \mu_0$ $H_1: \mu > \mu_0$ $H_1: \mu < \mu_0$ | $Z_0 > Z_{\frac{\alpha}{2}}$ $Z_0 > Z_{\alpha}$ $Z_0 > -Z_{\alpha}$ | $d = \mu - \mu_0 /\sigma$ $d = (\mu - \mu_0)/\sigma$ $d = (\mu_0 - \mu)/\sigma$ |
| $H_0: \mu = \mu_0$ σ^2 desconocida | $t_0 = \frac{\bar{X} - \mu_0}{S/\sqrt{n}}$ | $H_1: \mu \neq \mu_0$ $H_1: \mu > \mu_0$ $H_1: \mu < \mu_0$ | $ t_0 > t_{\frac{\alpha}{2}, n-1}$ $t_0 > t_{\alpha, n-1}$ $t_0 > -t_{\alpha, n-1}$ | $d = \mu - \mu_0 /\sigma$ $d = (\mu - \mu_0)/\sigma$ $d = (\mu_0 - \mu)/\sigma$ |
| $H_0: \mu_1 = \mu_2$ σ_1^2 y σ_2^2 conocidas | $Z_0 = \frac{\bar{X}_1 - \bar{X}_2}{\sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}}}$ | $H_1: \mu_1 \neq \mu_2$ $H_1: \mu_1 > \mu_2$ $H_1: \mu_1 < \mu_2$ | $Z_0 > Z_{\frac{\alpha}{2}}$ $Z_0 > Z_{\alpha}$ $Z_0 > -Z_{\alpha}$ | $d = \mu_1 - \mu_2 /\sqrt{\sigma_1^2 + \sigma_2^2}$ $d = (\mu_1 - \mu_2)/\sqrt{\sigma_1^2 + \sigma_2^2}$ $d = (\mu_2 - \mu_1)/\sqrt{\sigma_1^2 + \sigma_2^2}$ |
| $H_0: \mu_1 = \mu_2$ $\sigma_1^2 = \sigma_2^2 = \sigma^2$ desconocidas | $t = \frac{\bar{X}_1 - \bar{X}_2}{S_p \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}}$ | $H_1: \mu_1 \neq \mu_2$ $H_1: \mu_1 > \mu_2$ $H_1: \mu_1 < \mu_2$ | $ t_0 > t_{\frac{\alpha}{2}, n_1+n_2-2}$ $t_0 > t_{\alpha, n_1+n_2-2}$ $t_0 > -t_{\alpha, n_1+n_2-2}$ | $d = \frac{ \mu_1 - \mu_2 }{2\sigma}$ $d = \frac{(\mu_1 - \mu_2)}{2\sigma}$ $d = \frac{(\mu_2 - \mu_1)}{2\sigma}$ |
| $H_0: \mu_1 = \mu_2$ $\sigma_1^2 \neq \sigma_2^2$ desconocida | $t_0 = \frac{\bar{X}_1 - \bar{X}_2}{\sqrt{\frac{S_1^2}{n_1} + \frac{S_2^2}{n_2}}}$ $v = \frac{\left(\frac{S_1^2}{n_1} - \frac{S_2^2}{n_2}\right)^2}{\frac{(S_1^2/n_1)^2}{n_1+1} + \frac{(S_2^2/n_2)^2}{n_2+1}}$ | $H_1: \mu_1 \neq \mu_2$ $H_1: \mu_1 > \mu_2$ $H_1: \mu_1 < \mu_2$ | $ t_0 > t_{\frac{\alpha}{2}, v}$ $t_0 > t_{\alpha, v}$ $t_0 > -t_{\alpha, v}$ | |
| $H_0: \sigma^2 = \sigma_0^2$ | $\chi_0^2 = \frac{(n-1)S^2}{\sigma_0^2}$ | $H_1: \sigma^2 \neq \sigma_0^2$ | $\chi_0^2 > \chi_{\frac{\alpha}{2}, n-1}^2$ $\chi_0^2 > \chi_{\frac{1-\alpha}{2}, n-1}^2$ | $\lambda = \sigma/\sigma_0$ |
| | | $H_1: \sigma^2 > \sigma_0^2$ | $\chi_0^2 > \chi_{\alpha, n-1}^2$ | $\lambda = \sigma/\sigma_0$ |
| | | $H_1: \sigma^2 < \sigma_0^2$ | $\chi_0^2 > \chi_{1-\alpha, n-1}^2$ | $\lambda = \sigma/\sigma_0$ |
| $H_0: \sigma_1^2 = \sigma_2^2$ | $F_0 = \frac{S_1^2}{S_2^2}$ | $H_1: \sigma_1^2 \neq \sigma_2^2$ | $F_0 > F_{\frac{\alpha}{2}, n_1-1, n_1-1}$ $F_0 < F_{\frac{1-\alpha}{2}, n_1-1, n_1-1}$ | $\lambda = \sigma/\sigma_0$ |
| | | $H_1: \sigma_1^2 > \sigma_2^2$ | $F_0 > F_{\alpha, n_1-1, n_1-2}$ | $\lambda = \sigma/\sigma_0$ |