

<https://richardmorey.shinyapps.io/severity/?mu0=150&mu1=150&sigma=10&n=100&xbar=152&xmin=145&xmax=155&alpha=0.05&dir=%3E>

Areas under the standard Normal distribution (to the right of z)

z	0	.5	1	1.5	1.65	1.96	2	2.5	3	4
Pr(Z ≥ z)	.5	.3	.16	.07	.05	.025	.023	.005	.001	~1

$H_0: \mu \leq 150$ vs. $H_1: \mu > 150$.

To get the (one-sided) P-value associated with $\mu \leq 150$ for a given value of \bar{X}

1. Turn \bar{X} into a standard Normal variable, i.e., a z score: subtract the hypothesized mean (150) from the observed sample mean \bar{X} and divide by the standard deviation of \bar{X} , or the standard error SE. The SE is only $\sigma/\sqrt{n} = 10/\sqrt{100} = 1$

$$\text{So } z = \frac{\bar{X} - 150}{1}$$

2. Find the area under the standard Normal curve to the right of z.

Example I: Find the P-value associated with $\mu \leq 150$ for different values of \bar{X} (there's no change to the SE). I did the first.

$\bar{X} = 152$	Z = 2	P-value = .023
$\bar{X} = 151$	Z = ?	P-value = ?
$\bar{X} = 150.5$	Z = ?	P-value = ?
$\bar{X} = 150$	Z = ?	P-value = ?

Negative z-values: What if $\bar{X} < 150$ results in z being a minus number? Say $\bar{X} = 149$, so $z = -1$. $\Pr(Z \geq -z) = 1 - \Pr(Z < -z)$, and because of symmetry of the Normal distribution, $\Pr(Z < -z) = \Pr(Z > z)$. So the P-value is $1 - \Pr(Z > z) = 1 - .16 = .84$.

Don't worry, you can use the SEV app by Richard Morey.

The Morey SEV app. Go to *sampling distribution* (although the *curve selection* is also very informative)

Change the sampling mean to be the observed \bar{X} . When asking for the P-value, ignore the *alternative* (it's imagined to be a Fisherian test with just the null for this purpose), and ignore the *alpha level* box which is for power in a N-P test. Then, under *display options* ask for the *P-value*.

It's useful also to go to the *curve selection* to see the P-value. (Keep the arrow choice to $>$, although you can also use it for $<$ problems.)

Example II: Now fix $\bar{X} = 152$, and find P-values associated with testing 3 different null hypotheses: $\mu \leq 151$, $\mu \leq 152$, $\mu \leq 153$

For $\mu \leq 151$

$$z = \frac{\bar{X}-151}{1} = \frac{152-150}{1} = 1$$

(a) If you were testing

$$H_0: \mu \leq 151 \text{ vs. } H_1: \mu > 151,$$

the P-value would be .16. Now you do the other two:

(b) For $\mu \leq 152$,

$$z = \frac{\bar{X}-152}{1} \text{ so the P-value is } \underline{\hspace{2cm}} \text{ if you were testing}$$

$$H_0: \mu \leq 152 \text{ vs. } H_1: \mu > 152,$$

© For $\mu \leq 153$,

$$z = \frac{\bar{X}-153}{1} = \underline{\hspace{2cm}} \text{ so the P-value is } \underline{\hspace{2cm}} \text{ if you were testing}$$

$$H_0: \mu \leq 153 \text{ vs. } H_1: \mu > 153,$$

Getting these P-values using the Morey app. The sample mean remains FIXED at $\bar{X} = 152$, and the *alternative* and the *alpha score* boxes are irrelevant (it can be done in different ways, but let's just stick with one way). The ONLY thing you change is the value for the null μ . Then under display option click P-value (it's lower case in the app). You can do it by means of the *sampling distribution* display or the *curve selection*. The sampling distribution display also provides the reasoning at the bottom

Severity. The severity associated with $\mu > \mu'$. (see SIST p. 143)

Using the Morey app: Set the sample mean \bar{X} and change **the alternative value for μ to μ'** .

This alternative will be some discrepancy from the null value under test but, for simplicity, this computation app for severity does not pick up on changes you make to the *null box*—that is assumed fixed. Nor does it pick up on changes to the *alpha-level box*, used in N-P tests.

Then under *display option click severity* using either the *sampling distribution* display or the *curve*. The *sampling distribution* display also provides the reasoning at the bottom. The *curve* supplies SEV values for other discrepancies, so it's especially useful.

Compute the SEV values for the examples in Table 3.1, SIST p. 144. Here $\bar{X} = 152$

Notice that in each case the SEV value for inferring $\mu > \mu'$ corresponds to 1 – the P-value associated with testing $\mu \leq \mu'$ with this observed sample mean \bar{X} .