

| Hypothesis | Statistic | Dist. | Decision Rule: Reject H_0 if | Note |
|---|---|-----------|---|--|
| $H_0: \mu = \mu_0$ $H_1: \mu \neq \mu_0$ | $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}}$ | z | $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}} \leq -z_{1-(\alpha/2)}$ or $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}} \geq z_{1-(\alpha/2)}$ | Population standard deviation σ is known, and population is normally distributed or n is large. |
| | $\frac{\bar{x} - \mu_0}{s/\sqrt{n}}$ | t_{n-1} | $\frac{\bar{x} - \mu_0}{s/\sqrt{n}} \leq -t_{n-1, 1-(\alpha/2)}$ or $\frac{\bar{x} - \mu_0}{s/\sqrt{n}} \geq t_{n-1, 1-(\alpha/2)}$ | Population standard deviation σ is unknown. Population is normally distributed or n is large (greater than or equal to 30). |
| $H_0: \mu \leq \mu_0$ $H_1: \mu > \mu_0$ | $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}}$ | z | $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}} \geq z_{1-\alpha}$ | Population standard deviation σ is known. Population is normally distributed or n is large ($n \geq 30$). |
| | $\frac{\bar{x} - \mu_0}{s/\sqrt{n}}$ | t_{n-1} | $\frac{\bar{x} - \mu_0}{s/\sqrt{n}} \geq t_{n-1, 1-\alpha}$ | Population standard deviation σ is unknown. Population is normally distributed or n is large ($n \geq 30$). |
| $H_0: \mu \geq \mu_0$ $H_1: \mu < \mu_0$ | $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}}$ | z | $\frac{\bar{x} - \mu_0}{\sigma/\sqrt{n}} \leq -z_{1-\alpha}$ | Population standard deviation σ is known. Population is normally distributed or n is large ($n \geq 30$). |
| | $\frac{\bar{x} - \mu_0}{s/\sqrt{n}}$ | t_{n-1} | $\frac{\bar{x} - \mu_0}{s/\sqrt{n}} \leq -t_{n-1, 1-\alpha}$ | Population standard deviation σ is unknown. Population is normally distributed or n is large ($n \geq 30$). |

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|-------------------------------------|---|-------|---|---|
| $H_0: p = p_0$ $H_1: p \neq p_0$ | $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}}$ | z | $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}} \leq -z_{1-(\alpha/2)}$ or $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}} \geq z_{1-(\alpha/2)}$ | np and $n(1-p)$ must be large (≥ 5). |
| $H_0: p \leq p_0$ $H_1: p > p_0$ | $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}}$ | z | $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}} \geq z_{1-\alpha}$ | np and $n(1-p)$ must be large (≥ 5). |
| $H_0: p \geq p_0$ $H_1: p < p_0$ | $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}}$ | z | $\frac{\hat{p} - p_0}{\sqrt{p_0(1-p_0)/n}} \leq -z_{1-\alpha}$ | np and $n(1-p)$ must be large (≥ 5). |

| Hypothesis | Statistic | Dist. | Decision Rule: Reject H_0 if | Note |
|---|-----------------------------------|--------------------|--|--|
| $H_0: \sigma^2 = \sigma_0^2$ $H_1: \sigma^2 \neq \sigma_0^2$ | $\frac{(n-1)s^2}{\sigma_0^2}$ | χ_{n-1}^2 | $\frac{(n-1)s^2}{\sigma_0^2} \leq \chi_{n-1, \alpha/2}^2$ or $\frac{(n-1)s^2}{\sigma_0^2} \geq \chi_{n-1, 1-(\alpha/2)}^2$ | Population must be normally distributed. |
| $H_0: \sigma^2 \leq \sigma_0^2$ $H_1: \sigma^2 > \sigma_0^2$ | $\frac{(n-1)s^2}{\sigma_0^2}$ | χ_{n-1}^2 | $\frac{(n-1)s^2}{\sigma_0^2} \geq \chi_{n-1, 1-\alpha}^2$ | Population must be normally distributed. |
| $H_0: \sigma^2 \geq \sigma_0^2$ $H_1: \sigma^2 < \sigma_0^2$ | $\frac{(n-1)s^2}{\sigma_0^2}$ | χ_{n-1}^2 | $\frac{(n-1)s^2}{\sigma_0^2} \leq \chi_{n-1, \alpha}^2$ | Population must be normally distributed. |
| $H_0: \sigma_1^2 = k\sigma_2^2$ $H_1: \sigma_1^2 \neq k\sigma_2^2$ | $\frac{1}{k} \frac{s_1^2}{s_2^2}$ | F_{n_1-1, n_2-1} | $\frac{1}{k} \frac{s_1^2}{s_2^2} \leq F_{n_1-1, n_2-1, \alpha/2}$ or $\frac{1}{k} \frac{s_1^2}{s_2^2} \geq F_{n_1-1, n_2-1, 1-(\alpha/2)}$ | Population must be normally distributed. Note that $F_{n_1-1, n_2-1, \alpha/2} = 1/F_{n_2-1, n_1-1, 1-(\alpha/2)}$. |
| $H_0: \sigma_1^2 \leq k\sigma_2^2$ $H_1: \sigma_1^2 > k\sigma_2^2$ | $\frac{1}{k} \frac{s_1^2}{s_2^2}$ | F_{n_1-1, n_2-1} | $\frac{1}{k} \frac{s_1^2}{s_2^2} \geq F_{n_1-1, n_2-1, 1-\alpha}$ | Population must be normally distributed. |
| $H_0: \sigma_1^2 \geq k\sigma_2^2$ $H_1: \sigma_1^2 < k\sigma_2^2$ | $\frac{1}{k} \frac{s_1^2}{s_2^2}$ | F_{n_1-1, n_2-1} | $\frac{1}{k} \frac{s_1^2}{s_2^2} \leq F_{n_1-1, n_2-1, \alpha}$ | Population must be normally distributed. |

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| | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(\sigma_1^2/n_1) + (\sigma_2^2/n_2)}}$ | z | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(\sigma_1^2/n_1) + (\sigma_2^2/n_2)}} \leq -z_{1-(\alpha/2)}$ or $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(\sigma_1^2/n_1) + (\sigma_2^2/n_2)}} \geq z_{1-(\alpha/2)}$ | Population normally distributed, σ_1 and σ_2 are known |
| $H_0: \mu_1 - \mu_2 = d$ $H_1: \mu_1 - \mu_2 \neq d$ | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_p^2/n_1) + (s_p^2/n_2)}}$ | $t_{n_1+n_2-2}$ | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_p^2/n_1) + (s_p^2/n_2)}} \leq -t_{n_1+n_2-2, 1-(\alpha/2)}$ or $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_p^2/n_1) + (s_p^2/n_2)}} \geq t_{n_1+n_2-2, 1-(\alpha/2)}$ | Population normally distributed, σ_1 and σ_2 are unknown but we know that $\sigma_1 = \sigma_2$. Here $s_p^2 = \frac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1+n_2-2}$ |
| | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_1^2/n_1) + (s_2^2/n_2)}}$ | t' | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_1^2/n_1) + (s_2^2/n_2)}} \leq -t'_{1-(\alpha/2)}$ or $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_1^2/n_1) + (s_2^2/n_2)}} \geq t'_{1-(\alpha/2)}$ | Population normally distributed, σ_1 and σ_2 are unknown but we know that $\sigma_1 \neq \sigma_2$. Here $t'_{1-(\alpha/2)} = \frac{\left(\frac{s_1^2}{n_1}\right) t_{1-(\alpha/2), n_1-1} + \left(\frac{s_2^2}{n_2}\right) t_{1-(\alpha/2), n_2-1}}{\left(\frac{s_1^2}{n_1}\right) + \left(\frac{s_2^2}{n_2}\right)}$. |
| | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(\sigma_1^2/n_1) + (\sigma_2^2/n_2)}}$ | z | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(\sigma_1^2/n_1) + (\sigma_2^2/n_2)}} \geq z_{1-\alpha}$ | Population normally distributed, σ_1 and σ_2 are known |
| $H_0: \mu_1 - \mu_2 \leq d$ $H_1: \mu_1 - \mu_2 > d$ | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_p^2/n_1) + (s_p^2/n_2)}}$ | $t_{n_1+n_2-2}$ | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_p^2/n_1) + (s_p^2/n_2)}} \geq t_{n_1+n_2-2, 1-\alpha}$ | Population normally distributed, σ_1 and σ_2 are unknown but we know that $\sigma_1 = \sigma_2$. Here $s_p^2 = \frac{(n_1-1)s_1^2 + (n_2-1)s_2^2}{n_1+n_2-2}$ |
| | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_1^2/n_1) + (s_2^2/n_2)}}$ | t' | $\frac{\bar{x}_1 - \bar{x}_2 - d}{\sqrt{(s_1^2/n_1) + (s_2^2/n_2)}} \geq t'_{1-\alpha}$ | Population normally distributed, σ_1 and σ_2 are unknown but we know that $\sigma_1 \neq \sigma_2$. Here $t'_{1-\alpha} = \frac{\left(\frac{s_1^2}{n_1}\right) t_{1-\alpha, n_1-1} + \left(\frac{s_2^2}{n_2}\right) t_{1-\alpha, n_2-1}}{\left(\frac{s_1^2}{n_1}\right) + \left(\frac{s_2^2}{n_2}\right)}$. |
| $H_0: \mu_1 - \mu_2 \geq d$ $H_1: \mu_1 - \mu_2 < d$ | | | Similar to the row above | |