

$$5.5\#4 \quad P_p(\text{reject } H_0) = P_p(X_1 \leq 3) = \begin{cases} .17 & \text{if } p = 1/2 \\ .78 & \text{if } p = 1/4 \end{cases} \quad (\text{from Binom. tables})$$

$$\therefore \alpha = P_{H_0}(\text{reject } H_0) = .17,$$

$$\text{Power} = 1 - \beta = P_{H_a}(\text{reject } H_0) = .78$$

$$5.5\#1 \quad \eta(\theta) = P_\theta(\text{reject } H_0) = P_\theta(X_{(4)} \geq c) = 1 - P_\theta(X_{(4)} \leq c) = 1 - \left(\frac{c}{\theta}\right)^4 = \text{power fun.}$$

$$(\text{since } X_i \sim U(0, \theta)). \quad \alpha = \eta(1) = 1 - \left(\frac{c}{1}\right)^4 = 1 - c^4$$

$$(a) \text{ Set } \alpha = .05, \left(\frac{c}{1}\right)^4 = .95, \therefore c = \sqrt[4]{.95} \approx .987$$

(b)

$$5.6\#5 \quad \text{Assume } X_i \stackrel{iid}{\sim} \mathcal{N}(\mu, \sigma^2), \text{ test stat. is } T = \frac{\bar{X} - 10.1}{S/\sqrt{n}} = \frac{\bar{X} - 10.1}{S/4}$$

$$\text{reject if } T > t_{15, .05} = 1.753. \text{ For given data, } T = \frac{10.4 - 10.1}{.4/4} = 3$$

$$\text{So, reject } H_0; \quad p = P(T_{15} > 3) < .005 \text{ from table.}$$

$$5.6\#8 \quad H_0: p = .14 \text{ vs. } H_a: p > .14. \text{ Let } Y = \# \text{ wearing belts } \sim \text{Bin}(n, p)$$

$$\hat{p} = \frac{Y}{n} \approx \mathcal{N}\left(p, \frac{pq}{n}\right), \text{ statistic } Z = \frac{\hat{p} - p_0}{\sqrt{pq/n}} \underset{\text{under } H_0}{\sim} \mathcal{N}(0,1) \text{ (approx)}$$

$$\text{reject if } Z > Z_\alpha = Z_{.05} \text{ (say, for 95\% Conf level)} = 1.65$$

$$\text{In this case, } Z = \frac{\left(\frac{104}{590} - .14\right)}{\sqrt{(.14)(.86)/590}} = 2.539 > 1.65,$$

so reject at 95% level.

$$p = P(\mathcal{N}(0,1) > 2.539) = .0055, \text{ so reject even at } \alpha = .01 \text{ level.}$$