

| One proprtion $H_0: p = p_0; H_1: p \neq p_0$ (< lub >) | | Two proportions $H_0: p_1 = p_2; H_1: p_1 \neq p_2$ (< lub >) | | | | | | | | | | | | |
|---|--|--|---|---|---------|----------|---|---|---|---|---|---|---|--|
| Sample | Statistics | Sample | Unconnected samples | Connected samples $n = n_1 = n_2$ | | | | | | | | | | |
| $n \geq 50$ | $Z = \frac{\hat{p} - p_0}{\sqrt{\frac{p_0 q_0}{n}}} \sim N(0,1)$ $\hat{p} = \frac{k}{n}$ | Large | $Z = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})\left(\frac{1}{n_1} + \frac{1}{n_2}\right)}} \sim N(0,1)$ $\hat{p}_1 = \frac{k_1}{n_1}, \hat{p}_2 = \frac{k_2}{n_2}, \hat{p} = \frac{k_1 + k_2}{n_1 + n_2}$ | $Z = \frac{b-c}{\sqrt{b+c}} \sim N(0,1)$ <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>I próba</td><td>II próba</td></tr><tr><td>+</td><td>+</td></tr><tr><td>-</td><td>-</td></tr><tr><td>a</td><td>b</td></tr><tr><td>c</td><td>d</td></tr></table> | I próba | II próba | + | + | - | - | a | b | c | d |
| I próba | II próba | | | | | | | | | | | | | |
| + | + | | | | | | | | | | | | | |
| - | - | | | | | | | | | | | | | |
| a | b | | | | | | | | | | | | | |
| c | d | | | | | | | | | | | | | |
| | | Small | $a \geq 5 \wedge b \geq 5 \wedge c \geq 5 \wedge d \geq 5 \wedge n \geq 40$ $\chi^2 = \frac{n(ad-bc)^2}{(a+b)(c+d)(a+c)(b+d)}$ $a < 5 \vee b < 5 \vee c < 5 \vee d < 5 \vee n < 40$ $\chi^2 = \frac{n(ad-bc - \frac{n}{2})^2}{(a+b)(c+d)(a+c)(b+d)}$ \sim chi-kwadrat $\nu = 1$ <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>I</td><td>II</td></tr><tr><td>+</td><td>+</td></tr><tr><td>-</td><td>-</td></tr><tr><td>a</td><td>b</td></tr><tr><td>c</td><td>d</td></tr></table> | I | II | + | + | - | - | a | b | c | d | $\chi^2 = \frac{(b-c)^2}{b+c}, b \geq 5 \wedge c \geq 5$ $\chi^2 = \frac{(b-c -1)^2}{b+c}, b < 5 \vee c < 5$ \sim chi-kwadrat $\nu = 1$ |
| I | II | | | | | | | | | | | | | |
| + | + | | | | | | | | | | | | | |
| - | - | | | | | | | | | | | | | |
| a | b | | | | | | | | | | | | | |
| c | d | | | | | | | | | | | | | |
| One variance $H_0: \sigma^2 = \sigma_0^2; H_1: \sigma^2 \neq \sigma_0^2$ (< lub >) | | Two variances $H_0: \sigma_1^2 = \sigma_2^2; H_1: \sigma_1^2 \neq \sigma_2^2$ (< lub >) | | | | | | | | | | | | |
| Sample | Statistics | Sample | Unconnected samples | Connected samples $n = n_1 = n_2$ | | | | | | | | | | |
| $n > 30$ | $Z = \sqrt{2\chi^2} - \sqrt{2\nu-1} \sim N(0,1)$ | $n_1 > 30$ and $n_2 > 30$ | $Z = \frac{S_1 - S_2}{\sqrt{\frac{S_1^2}{2n_1} + \frac{S_2^2}{2n_2}}} \sim N(0,1)$ | $Z = \frac{S_1^2 - S_2^2}{2S_1 S_2} \sqrt{\frac{n-2}{1-r^2}} \sim N(0,1)$ | | | | | | | | | | |
| $n \leq 30$ | $\chi^2 = \frac{nS^2}{\sigma_0^2} = \frac{(n-1)\hat{S}^2}{\sigma_0^2}$ \sim chi-kwadrat $\nu = n-1$ | $n_1 \leq 30$ or $n_2 \leq 30$ | $F = \frac{\hat{S}_1^2}{\hat{S}_2^2} = \frac{\frac{n_1}{n_1-1} \cdot S_1^2}{\frac{n_2}{n_2-1} \cdot S_2^2}$ \sim F-Snedecora $\nu_1 = n_1 - 1$ i $\nu_2 = n_2 - 1$ | Test Morgana $t = \frac{S_1^2 - S_2^2}{2S_1 S_2} \sqrt{\frac{n-2}{1-r^2}}$ \sim t-Studenta $\nu = n-2$ | | | | | | | | | | |