

10.2.2)

$$a) R_y = 8 + 13 + 12 + 7 + 15 + 5 + 10 + 14 = 84$$

$$p\text{-value} = P(Z > \frac{84 - 64}{8.64}) \approx 0.01$$

$$b) \Delta = \text{med } (y_j - x_i) = 26$$

c) 95% CI is $[D(s), D(t)]$ where :

$$t = \frac{mn}{2} + Z_{1-\alpha/2} \cdot \sigma_W \approx 45 \quad \rightarrow \text{CI is } [7, 51]$$

$$s = \frac{mn}{2} + \frac{1}{2} - Z_{1-\alpha/2} \cdot \sigma_W \approx 12$$

$$d) \text{CI : } (\bar{y} - \bar{x}) \pm t_{.975, 13} \cdot \sqrt{s_{xy}^2 \left(\frac{1}{m} + \frac{1}{n} \right)}$$

$$\approx (6.2836, 48.466)$$

$$e) P_1 = \Phi(\Delta / \sqrt{\sigma^2}) \approx .8116$$

$$\gamma(\Delta) = \Phi\left(\sqrt{12mn/(m+n+1)}(P_1(\Delta) - \frac{1}{2}) - 1.645\right)$$

$$\approx .676$$

$$f) \Phi\left(\Delta / \sqrt{\sigma^2 \left(\frac{1}{n} + \frac{1}{m} \right)} - 1.645\right) \approx .779$$

$$g) p\text{-value} = P(Z > \frac{84.5 - 64}{8.64}) \approx .0088$$

$$10.2.5) p\text{-value} = 2 \times \Phi\left(-\frac{1399 - 1520}{94.16}\right)$$

$$\approx .2$$

10.3.5) W^+ is symmetrically distributed around $E(W^+) = 5$ & $\text{Var}(W^+) = 7.5$

$$10.3.9) p\text{-value} = P(|Z| > \frac{160.5 - 95}{24.84}) \approx .0084$$

by using Sign test:

$$p\text{-value} = 2 \times \text{Bin}(5, 19, \frac{1}{2})$$

$$\approx .062$$