

Paired t Test

Assuming that two populations from which paired samples of size n are selected are distributed with means μ_1 and μ_2 respectively, then the differences between pairs will also be normally distributed with mean $\mu_1 - \mu_2 = \mu_d$ and variance σ_d^2

Hence a test of:

$$H_0: \mu_1 = \mu_2 \quad \text{is equivalent to} \quad H_0: \mu_d = 0$$

The paired t test allows us to test for a difference between two means from paired data when the standard deviation of the population is unknown and the central limit theorem cannot be used as $n < 30$.

Notation

\bar{d} : the mean of a sample of n paired differences

s_d^2 : the standard deviation of a sample of n paired differences

Then

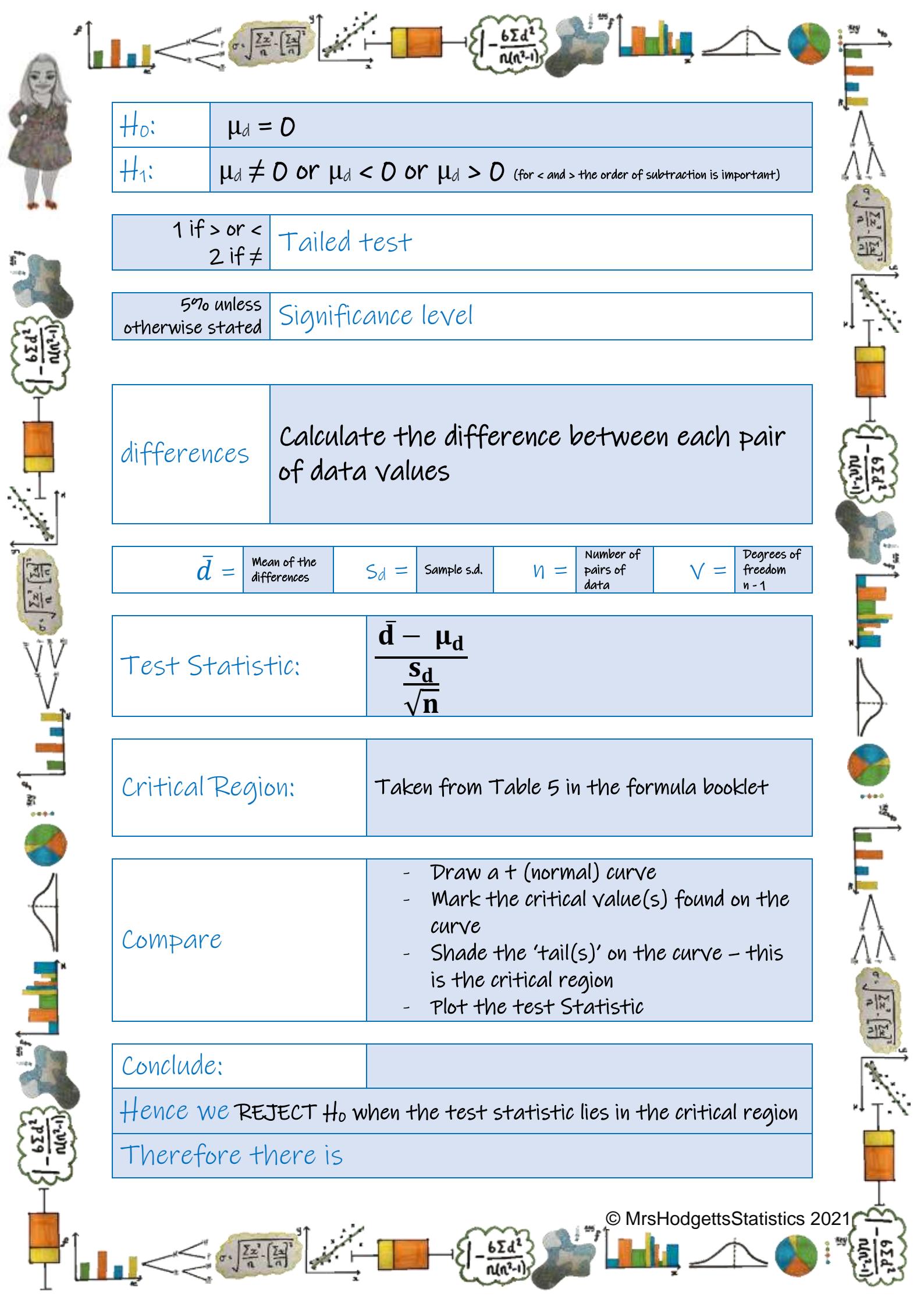
$$\bar{d} = N(\mu_d, \frac{\sigma_d^2}{n})$$

And hence ...

$$z = \frac{\bar{d} - \mu_d}{\frac{\sigma_d}{\sqrt{n}}} \sim N(0, 1)$$

$$\frac{\bar{d} - \mu_d}{\frac{s_d}{\sqrt{n}}} \sim t_{n-1}$$

This is given to you in the formula booklet



$H_0:$	$\mu_d = 0$		
$H_1:$	$\mu_d \neq 0$ or $\mu_d < 0$ or $\mu_d > 0$ (for $<$ and $>$ the order of subtraction is important)		
1 if $>$ or $<$ 2 if \neq	Tailed test		
5% unless otherwise stated	Significance level		
differences	Calculate the difference between each pair of data values		
$\bar{d} =$ Mean of the differences	$S_d =$ Sample s.d.	$n =$ Number of pairs of data	$V =$ Degrees of freedom $n - 1$
Test Statistic:	$\frac{\bar{d} - \mu_d}{S_d / \sqrt{n}}$		
Critical Region:	Taken from Table 5 in the formula booklet		
Compare	<ul style="list-style-type: none"> - Draw a t (normal) curve - Mark the critical value(s) found on the curve - Shade the 'tail(s)' on the curve - this is the critical region - Plot the test Statistic 		
Conclude:			
Hence we REJECT H_0 when the test statistic lies in the critical region			
Therefore there is			

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