Political Science 209 - Fall 2018

Hypothesis Testing

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Goal: Try to determine whether result is due to chance or not

Method: "Proof" by contradiction

We try to reject the null hypothesis

Generally we have two hypotheses:

- 1. H₀ Null hypothesis: no relationship
- $2.H_1$ Alternative hypothesis: complement to null hypothesis: expected relationship

We can never prove a hypothesis to be true or reject a hypothesis with certainty

Instead, we may fail to reject the null

We use data and statistical test to infer whether we can *reject or* fail to reject the null

In general, **statistical** hypothesis testing consists of the following five steps:

- 1. Specify a **null hypothesis** and an alternative hypothesis
- 2. Choose a test statistic and the level of test α
- 3. Derive the **reference distribution**, which refers to the sampling distribution of the test statistic under the null hypothesis
- Compute the p-value, either one-sided or two-sided depending on the alternative hypothesis
- 5. Reject the null hypothesis if the p-value is less than or equal to α . Otherwise, retain the null hypothesis (i.e., fail to reject the null hypothesis)