Small Exercise 1

- The significance level in the hypothesis testing ...

    ▮ is equal to the probability of type 1 error.

    ▮ is equal to the probability of type 2 error.

    ▮ is sometimes equal to the probability of type 1 error and the other time equal to the probability of type 2 error, depending on the choice of the null hypothesis.

Small Exercise 2

- Which of the following statement in regard to hypothesis testing is correct?

  ■ The choice of the null hypothesis can be subjective.

  ■ The significance level should be chosen as small as possible.

  ■ When the number of samples is given, the significance level can be determined uniquely.

Small Exercise 3

- Three sets of samples are plotted on the probability paper of the Gumbel distribution, see the figure below. Which set(s) of samples is(are) considered to be the realizations from the Gumbel distribution?