

Written examination: 17. December 2022

Course name and number: **Introduction to Statistics (02402)**

Duration: 4 hours

Aids and facilities allowed: All

The questions were answered by

_____ (student number)

_____ (signature)

_____ (table number)

This exam consists of 30 questions of the “multiple choice” type, which are divided between 10 exercises. To answer the questions, you need to fill in the “multiple choice” form on exam.dtu.dk.

5 points are given for a correct “multiple choice” answer, and -1 point is given for a wrong answer. ONLY the following 5 answer options are valid: 1, 2, 3, 4, or 5. If a question is left blank or an invalid answer is entered, 0 points are given for the question. Furthermore, if more than one answer option is selected for a single question, which is in fact technically possible in the online system, 0 points are given for the question. The number of points needed to obtain a specific mark or to pass the exam is ultimately determined during censoring.

The final answers should be given by filling in and submitting the form. The table provided here is ONLY an emergency alternative. Remember to provide your student number if you do hand in on paper.

Exercise	I.1	II.1	II.2	II.3	III.1	III.2	III.3	III.4	III.5	IV.1
Question	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Answer										

Exercise	IV.2	V.1	V.2	V.3	V.4	VI.1	VII.1	VII.2	VII.3	VIII.1
Question	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)
Answer										

Exercise	VIII.2	VIII.3	IX.1	IX.2	IX.3	IX.4	X.1	X.2	X.3	X.4
Question	(21)	(22)	(23)	(24)	(25)	(26)	(27)	(28)	(29)	(30)
Answer										

The exam paper contains 24 pages.

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Multiple choice questions: *Note that in each question, one and only one of the answer options is correct. Furthermore, not all the suggested answers are necessarily meaningful. Always remember to round your own result to the number of decimals given in the answer options before you choose your answer. Also remember that there may be slight discrepancies between the result of the book's formulas and corresponding built-in functions in R.*

Exercise I

Let X and Y be independent random variables, where X has mean 2 and variance 2, and Y has mean -1 and variance 3.

Question I.1 (1)

What is the mean of $2X + Y$?

- 1 0
- 2 2
- 3 3
- 4 11
- 5 We have insufficient information to determine the mean of $2X + Y$.

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Exercise II

Measurements of serum cholesterol (mg/100ml), x , and arterial calcium deposition (mg/100g dry weight of tissue), y , were made on twelve animals. The data was read into R:

```
y <- c(59, 52, 42, 59, 24, 24, 40, 32, 63, 55, 34, 24)
x <- c(298, 303, 270, 287, 236, 245, 265, 233, 286, 290, 264, 239)
```

Consider the following simple linear regression model.

$$Y_i = \beta_0 + \beta_1 \cdot x_i + \varepsilon_i \text{ where } \varepsilon_i \sim N(0, \sigma^2)$$

Question II.1 (2)

Calculate the coefficient of determination (R^2) and choose the correct answer below:

- 1 0.9129
- 2 0.8334%
- 3 0.8334
- 4 91.29%
- 5 0.8168%

Question II.2 (3)

The following line of code has been executed in R.

```
fit <- lm(y~x)
```

Which of the following commands can be used as part of the model validation, i.e., to check if the normality assumptions are fulfilled?

- 1 `qqnorm(fit$fitted.values)`
`qqline(fit$fitted.values)`

2 `qqnorm(fit$residuals)`
`qqline(fit$residuals)`

3 `qqnorm(y)`
`qqline(y)`

4 `qqnorm(residuals)`
`qqline(residuals)`

5 `qqnorm(lm$residuals)`
`qqline(lm$residuals)`

Question II.3 (4)

The model summary for a simple linear regression model is shown below.

```
##  
## Call:  
## lm(formula = y ~ x)  
##  
## Residuals:  
##      Min       1Q   Median       3Q      Max   
## -9.2249 -3.4900 -0.8876  2.1968 10.9510   
##  
## Coefficients:  
##              Estimate Std. Error t value Pr(>|t|)      
## (Intercept) -102.3218    20.5319  -4.984 0.000551 ***   
## x              0.5398     0.0763   7.074 3.4e-05 ***   
## ---  
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1  
##  
## Residual standard error: 6.358 on 10 degrees of freedom  
## Multiple R-squared:  0.8334, Adjusted R-squared:  0.8168   
## F-statistic: 50.04 on 1 and 10 DF,  p-value: 3.401e-05
```

Which of the following expressions calculates the 95% confidence interval for the cholesterol slope ($\hat{\beta}_1$)?

1 $0.5398 \pm 1.9600 \cdot 0.0763$

$$2 \square 0.5398 \pm 2.1788 \cdot 0.0763$$

$$3 \square 0.5398 \pm 2.2281 \cdot 0.0763$$

$$4 \square -102.3218 \pm 1.9600 \cdot 20.5319$$

$$5 \square -102.3218 \pm 2.2281 \cdot 20.5319$$

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Exercise III

A person is considering to buy an electric car. In order to make a well-informed choice, he finds the range for a fully charged car (km) and battery size (kWh) for different car models, as given by the car manufactures.

Initially, the potential car owner considers the effectiveness of the electric cars, i.e. range per kWh . So he ran the following R-code (where `range1` is the range, and `battery` is the battery size given by the car manufacturer):

```
t.test(range1 / battery)

##
## One Sample t-test
##
## data:  range1/battery
## t = 45.117, df = 34, p-value < 2.2e-16
## alternative hypothesis: true mean is not equal to 0
## 95 percent confidence interval:
##  6.170481 6.752586
## sample estimates:
## mean of x
##  6.461533
```

Question III.1 (5)

Initially the potential car owner wants to test the hypothesis

$$H_0 : \text{ The mean effectiveness is } 6 \text{ km/kWh}$$

What is the conclusion using significance level $\alpha = 0.05$ (all parts of the answer should be correct)?

- 1 The effectiveness is significantly different from $6km/kWh$ as the p -value from the output above is less than $2.2 \cdot 10^{-16}$
- 2 The effectiveness is not statistically different from $6km/kWh$ as $6 < 6.17$.
- 3 The effectiveness is less than $6km/kWh$ as $6 < 6.17$.
- 4 The effectiveness is larger than $6km/kWh$ as $6 < 6.17$.
- 5 The effectiveness is not significantly different from 6 as the p -value is less than $2.2 \cdot 10^{-16}$

Question III.2 (6)

Based on the analysis above, what is a 99% confidence interval for the effectiveness of electric cars?

- 1 [5.67, 7.25]
- 2 [5.93, 6.99]
- 3 [6.07, 6.85]
- 4 [6.11, 6.81]
- 5 [6.17, 6.75]

The potential car owner decides to calculate a confidence interval for log effectiveness, as a help for the analysis the following R-code with output is given

```
mean(log(range1 / battery))  
## [1] 1.857769  
  
var(log(range1 / battery))  
## [1] 0.01643549
```

Question III.3 (7)

What is the 95% confidence interval for log-effectiveness of electric cars?

- 1 [1.66, 2.06]
- 2 [1.71, 2.00]
- 3 [1.75, 1.96]
- 4 [1.81, 1.90]
- 5 [1.85, 1.86]

A car magazine made an independent test on the same car models, and the potential car owner now wants to compare the effectiveness as given by the manufacturers with the ones found by the car magazine.

Question III.4 (8)

In the following R-code `range2` denote the range of a full battery as found by the car magazine. Which of the following pieces of code test if there is a significant difference between the effectiveness given by the car manufacturers and the effectiveness found by the test?

1 `t.test(log(range1), log(range2), mu = 1, paired = TRUE)`

2 `t.test(log(range1 / battery), log(range2 / battery), mu = 1)`

3 `t.test(log(range1), log(range2))`

4 `t.test(log(range1), log(range2), paired = TRUE)`

5 `t.test(range1 / battery, range2 / battery, mu = 1)`

Question III.5 (9)

If the standard deviation of the effectiveness of electric cars is assumed to be $0.8\text{km}/(\text{kWh})$, how many cars should be tested to get a margin of error of 0.1?

1 16

2 61

3 157

4 246

5 492

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Exercise IV

In an apple plantation an experiment was carried out with different growing conditions. Trees were planted and divided into 4 groups, which each were grown in different conditions. After the growing season the trees were picked for apples and they were weighted for each tree. The values are shown in kg in the following table divided on each group:

Conditions A	Conditions B	Conditions C	Conditions D
14.9	14.3	14.6	14.0
15.9	16.1	12.7	15.1
16.2	14.9	13.6	13.3
15.9	16.4	13.7	17.3
15.9	15.7		12.9
	14.9		13.1
	15.7		

In order to investigate if the growing conditions led to significantly different mean weights of the apples, the data was analysed using an ANOVA. The results are summarised with the following ANOVA table:

```
anova(lm(Weights ~ Conditions))

## Analysis of Variance Table
##
## Response: Weights
##           Df Sum Sq Mean Sq F value Pr(>F)
## Conditions  3 14.163   4.721   4.1852 0.02061 *
## Residuals  18 20.305   1.128
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Question IV.1 (10)

What is the total variance SST for this data?

- 1 1.128
- 2 5.85
- 3 14.2
- 4 34.5
- 5 40.3

Question IV.2 (11)

What is the correct statement based on the results from the ANOVA table (both conclusion and argument must be correct)?

- 1 At a significance level of 1% a significant difference in weight, caused by the growing conditions, is detected, since $1.128 < 4.721$.
- 2 At a significance level of 5% no significant difference in weight, caused by the growing conditions, is detected, since $4.1852 < 5$.
- 3 At a significance level of 5% no significant difference in weight, caused by the growing conditions, is detected, since $4.721 > 1.128$.
- 4 At a significance level of 5% a significant difference in weight, caused by the growing conditions, is detected, since $0.02061 < 0.05$.
- 5 None of the statements above are correct.

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Exercise V

At DTU, 35% of new students are women. A group of six new students were randomly selected for a focus group.

Question V.1 (12)

What is the probability that at least two women are selected?

1 0.243

2 0.319

3 0.328

4 0.647

5 0.681

Question V.2 (13)

If we let X be a random variable representing the number of women in the focus group, what is the variance of X ?

1 0.23

2 0.74

3 1.17

4 1.37

5 2.10

Question V.3 (14)

One of the students goes to DTU by bus. Suppose buses arrive at random at the bus stop with an average of one bus per fifteen minutes. What is the probability that the student must wait at least 20 minutes for the bus?

1 1.8%

2 26.4%

3 35.1%

4 52.8%

5 73.7%

Question V.4 (15)

It is considered an unlucky day if your bus waiting time is above the 90% quantile of the waiting time distribution. How much time must you wait in order for your day to become unlucky?

1 13.5 min

2 26.9 min

3 34.5 min

4 46.1 min

5 135 min

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Exercise VI

Question VI.1 (16)

We wish to simulate 50 random samples from a uniform distribution, where 0 and 100 defines the range of possible outcomes. Which of the following commands generates this?

1 `runif(50, 0, 100)`

2 `dnorm(50, 0, 100)`

3 `dunif(0, 100, 50)`

4 `runif(0, 100, 50)`

5 `rnorm(50, 0, 100)`

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Exercise VII

We are interested in studying the systolic blood pressure y in relation to weight x_1 (lb (pounds)) and age x_2 (years) in a group of males of approximately the same height.

Question VII.1 (17)

A multiple linear regression model of the following form has been established.

$$Y_i = \beta_0 + \beta_1 \cdot x_{1,i} + \beta_2 \cdot x_{2,i} + \varepsilon_i \text{ where } \varepsilon_i \sim N(0, \sigma^2)$$

The model summary is given below.

```
## Call:
## lm(formula = y ~ x1 + x2)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -8.6447 -2.0191 -0.0607  2.1331  6.0856
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  25.48354    26.36399   0.967 0.356537
## x1           0.62049     0.13513   4.592 0.000992 ***
## x2           0.04803     0.12948   0.371 ?
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.286 on 10 degrees of freedom
## Multiple R-squared:  0.7957, Adjusted R-squared:  0.7549
## F-statistic: 19.48 on 2 and 10 DF,  p-value: 0.0003555
```

Calculate the omitted p -value for the hypothesis $H_0 : \beta_2 = 0$. Which of the following answers is correct?

- 1 0.0500
- 2 0.3592
- 3 0.3596
- 4 0.7184

5 0.7192

Question VII.2 (18)

Look at the model summary from the question above. How many observations (n) were measured in this dataset?

- 1 $n = 9$
- 2 $n = 10$
- 3 $n = 11$
- 4 $n = 12$
- 5 $n = 13$

Question VII.3 (19)

Look at the model summary above. Which of the following statements is true using significance level $\alpha = 0.05$ (both conclusion and argument must be correct)?

- 1 The p -value for weight (x_1) is less than 0.05, hence, there is a significant relationship between blood pressure and weight.
- 2 The p -value for weight (x_1) is less than 0.05, hence, there is not a significant relationship between blood pressure and weight.
- 3 The t -test statistic for weight (x_1) is greater than $t_{crit} = 1.96$, hence, there is not a significant relationship between blood pressure and weight.
- 4 The t -test statistic for weight (x_1) is greater than $t_{crit} = 1.96$, hence, there is a significant relationship between blood pressure and weight.
- 5 The t -test statistic for weight (x_1) is greater than $t_{crit} = 0.05$, hence, there is not a significant relationship between blood pressure and weight.

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Exercise VIII

A fish farmer research group conducted an experiment to find out if there is a significant difference between five selected fish feeds (treatments), as well as a difference in the locations. The fish were farmed on three different locations, where at each location they were divided into groups, which each received one of the five different feeds. The weight of each group were measured after a period, here presented in kg:

	Location 1	Location 2	Location 3
Treatment 1	232.8	225.3	226.1
Treatment 2	201.6	214.9	205.3
Treatment 3	189.6	193.3	180.8
Treatment 4	184.5	209.3	179.0
Treatment 5	270.1	244.2	207.1

A two-way ANOVA was applied and the following result was obtained (note that some values have been replaced by an 'X'):

```
anova(lm(Weight ~ Location + Treatment))  
  
## Analysis of Variance Table  
##  
## Response: y  
##           Df Sum Sq Mean Sq F value    Pr(>F)  
## Location    2  959.1   479.54   2.1576      X  
## Treatment   4 6329.2  1582.31   7.1192      X  
## Residuals   8 1778.1   222.26  
## ---  
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Question VIII.1 (20)

On a significance level of $\alpha = 5\%$ which conclusions can be drawn (both conclusions and arguments must be correct)?

- 1 There are significant effects of both Location and Treatment, since the relevant p -values are 1.55% and 1.67%, respectively.
- 2 There are no significant effects of neither Location nor Treatment, since the relevant p -values are 15.5% and 16.7%, respectively.
- 3 There is a significant effect of Location but no significant effect of Treatment, since the relevant p -values are 1.55% and 16.7%, respectively.
- 4 There are significant effects of both Location and Treatment, since the relevant p -values are 1.78% and 0.95%, respectively.

- 5 There are no significant effect of Location, but there is significant effect of Treatment, since the relevant p -values are 17.8% and 0.95%, respectively.

Question VIII.2 (21)

The applied model is:

$$Y_{ij} = \mu + \alpha_i + \beta_j + \varepsilon_{ij}, \quad \varepsilon_{ij} \sim N(0, \sigma^2)$$

where Y_{ij} represents the weight of the (i, j) 'th group, i indicates the Location and j indicates the Treatment.

Which of the following statements is not correct about the model and the analysis above?

- 1 There are in total fifteen Y_{ij} 's and they are stochastic variables.
- 2 The errors are ε_{ij} and they are assumed i.i.d. for all i 's and j 's.
- 3 The tested hypotheses in the analysis are $H_0 : \alpha_i = 0$ and $H_0 : \beta_j = 0$ for all i 's and j 's, respectively.
- 4 The model predictions are $\mu + \alpha_i + \beta_j + \varepsilon_{ij}$.
- 5 σ^2 is estimated with the MSE .

Question VIII.3 (22)

If the test for significant effect of Treatment in the two-way ANOVA is carried out at a significance level of 5%, what significance level should be used for Bonferroni corrected post-hoc comparisons, when all possible Treatment comparisons are carried out?

- 1 0.2%
- 2 0.3125%
- 3 0.5%
- 4 1.875%
- 5 2.5%

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Exercise IX

The amount of gluten in oat flour is important, if the flour should be sold as gluten free. In an experiment, the amount of gluten has been measured in a sample of oat flour. The flour was mixed with a special mixer (called A), to try to make the gluten content as homogeneous as possible. 10 small test portions were taken from the flour after mixing and the gluten content was measured in each of them by ELISA tests. The results are stored in `glutenA`. The unit is ppm (parts per million).

Question IX.1 (23)

Which of the following R codes calculates a 95% non-parametric bootstrap confidence interval for the standard deviation of measured gluten content?

1

```
simsamples <- replicate(10000, sample(glutenA, replace = FALSE))
simmeans <- apply(simsamples, 2, mean)
quantile(simmeans, c(0.025, 0.975))
```

2

```
simsamples <- replicate(10000, sample(glutenA, replace = FALSE))
simmeans <- apply(simsamples, 2, sd)
quantile(simmeans, c(0.025, 0.975))
```

3

```
simsamples <- replicate(10000, sample(glutenA, replace = TRUE))
simmeans <- apply(simsamples, 2, sd)
quantile(simmeans, c(0.05, 0.95))
```

4

```
simsamples <- replicate(10000, sample(glutenA, replace = TRUE))
simmeans <- apply(simsamples, 2, sd)
quantile(simmeans, c(0.025, 0.975))
```

5

```
simsamples <- replicate(10000, sample(glutenA, replace = FALSE))
simmeans <- apply(simsamples, 2, sd)
quantile(simmeans, c(0.05, 0.95))
```

Question IX.2 (24)

Let us now assume that the measured gluten content follows a normal distribution. Which of the following R codes calculates a 95% parametric bootstrap confidence interval for the standard deviation of the measured gluten content?

1

```
simsamples <- replicate(10000, rnorm(10,mean(glutenA),sd(glutenA)))
simsds <- apply(simsamples, 2, mean)
quantile(simsds, c(0.025, 0.975))
```

2

```
simsamples <- replicate(10000, rnorm(10,mean(glutenA),sd(glutenA)))
simsds <- apply(simsamples, 2, sd)
quantile(simsds, c(0.025, 0.975))
```

3

```
simsamples <- replicate(10000, rnorm(10,mean(glutenA),var(glutenA)))
simsds <- apply(simsamples, 2, sd)
quantile(simsds, c(0.025, 0.975))
```

4

```
simsamples <- replicate(10000, sample(glutenA,replace = FALSE))
simsds <- apply(simsamples, 2, sd)
quantile(simsds, c(0.025, 0.975))
```

5

```
simsamples <- replicate(10000, sample(glutenA,replace = TRUE))
simsds <- apply(simsamples, 2, sd)
quantile(simsds, c(0.025, 0.975))
```

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Question IX.3 (25)

A new portion of flour from the same lot of oat flour is now considered. This flour was mixed with another type of mixer, B. 10 small test portions were taken from the flour after mixing and the gluten content was measured in each of them by ELISA tests. The results are stored in `glutenB`.

We now want to compare the two different mixers, in terms of how homogeneous the gluten content is in the flour after mixing. We therefore want to assess the difference in the standard deviation of the gluten content between samples taken from flour mixed with mixer A and B. We still assume that the measured gluten content follows a normal distribution.

Which of the following R codes calculates a 95% parametric bootstrap confidence interval for the difference in the standard deviations between measurements taken from flour from mixer A and B?

1

```
simAsamples <- replicate(10000, rnorm(10,mean(glutenA),sd(glutenA)))
simBsamples <- replicate(10000, rnorm(10,mean(glutenB),sd(glutenB)))
simDifsds <- apply(simAsamples,2,sd) - apply(simBsamples,2,sd)
quantile(simDifsds, c(0.025, 0.975))
```

2

```
simsamples <- replicate(10000, rnorm(10,mean(glutenA)-mean(glutenB),
sd(glutenA)-sd(glutenB)))
simDifsds <- apply(simsamples,2,sd)
quantile(simDifsds, c(0.025, 0.975))
```

3

```
simAsamples <- replicate(10000, rnorm(10,mean(glutenA),sd(glutenA)))
simBsamples <- replicate(10000, rnorm(10,mean(glutenB),sd(glutenB)))
simDifmeans <- apply(simAsamples,2,mean) - apply(simBsamples,2,mean)
quantile(simDifmeans, c(0.025, 0.975))
```

4

```
simAsamples <- replicate(10000, rnorm(10,mean(glutenA),var(glutenA)))
simBsamples <- replicate(10000, rnorm(10,mean(glutenB),var(glutenB)))
simDifsds <- apply(simAsamples,2,sd) - apply(simBsamples,2,sd)
quantile(simDifsds, c(0.025, 0.975))
```

5

```
simsamples <- replicate(10000, rnorm(10,mean(glutenA-glutenB),
sd(glutenA-glutenB)))
simDifsds <- apply(simsamples,2,sd)
quantile(simDifs, c(0.025, 0.975))
```

Question IX.4 (26)

The confidence interval from the previous question was found to be $[-4.43; 1.53]$. Which of the below statements are correct (both conclusion and argument must be correct)?

- 1 Since the confidence interval includes 0, we conclude that the standard deviations are significantly different. Thus, it seems from our experiment that mixer B is better than mixer A.
- 2 Since the confidence interval includes 0, we fail to reject that the standard deviations are equal. Thus, we conclude that the mean gluten content is equal in the two portions.
- 3 Since the confidence interval includes 0, we conclude that the mean gluten content is equal in the two portions.
- 4 Since the confidence interval includes 0, we conclude that the standard deviations are significantly different. Thus, it seems from our experiment that mixer A is better than mixer B.
- 5 Since the confidence interval includes 0, we fail to reject that the standard deviations are equal. Thus, we cannot conclude that one mixer is better than the other.

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Exercise X

A Palestinian university conducted a survey to investigate the reasons behind keeping webcam turned off during online learning. 1268 students responded. The following count data shows the responses to the statement "Teachers don't ask us to turn on the webcam".

Gender	Agree	Disagree	Indifferent	Row Total
Male	339	42	35	416
Female	746	61	45	852
Column Total	1085	103	80	1268

Question X.1 (27)

What is the 95% confidence interval for the proportion of "female" students based on the data given above?

- 1 [0.285, 0.340]
- 2 [0.0.302, 0.353]
- 3 [0.561, 0.615]
- 4 [0.646, 0.698]
- 5 [0.659, 0.715]

Question X.2 (28)

What is the 95% confidence interval for the difference in the proportion of male and female students' responses selecting "agree" ($p_{\text{agree when female}} - p_{\text{agree when male}}$)?

- 1 [0.003, 0.194]
- 2 [0.013, 0.113]
- 3 [0.017, 0.104]
- 4 [0.284, 0.357]
- 5 [0.336, 0.414]

Question X.3 (29)

What is the expected number of students with gender "male" and "agree" under the null-hypothesis of independence between gender and agreement?

- 1 111.22
- 2 227.78
- 3 233.08
- 4 266.20
- 5 355.96

Question X.4 (30)

The null-hypothesis of independence between gender and agreement with the statement is to be tested by χ^2 -test.

What is the relevant critical value to use for testing whether there is a significant gender difference in the students' responses to the statement (with significance level $\alpha = 0.05$)?

- 1 3.841
- 2 5.991
- 3 7.815
- 4 9.210
- 5 12.59

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SÆTTET ER SLUT. God jul!