Astronomy A3/A4H

Statistical Astronomy I: Example Sheet 4

(In questions involving Hypothesis tests, if the significance level is not explicitly stated then you should choose the level yourself)

- 1. The distribution of (natural) log distance of galaxies in a survey is found to be normal with mean μ and variance σ^2 . Derive the pdf, p(r), of the galaxy distance, R, and determine the expected value and variance of R.
- 2. The distribution of $X = \log$ temperature for a stellar population is modelled to be Gaussian in form. X is measured for a sample of 16 stars with the following results (in suitably scaled units)

$$\sum x_i = 51.2$$
 $\sum x_i^2 = 243.19$

Test the hypothesis that μ , the population mean log temperature, is equal to 4.0 against the alternative hypothesis that $\mu < 4.0$:-

- (a) assuming that σ , the population standard deviation, is known to be 1.9
- (b) when σ is not known a priori and must be estimated from the sample data.

Suggest why (a) is the better hypothesis test if σ is known.

3. The apparent magnitudes of two samples of galaxies observed in two different clusters are given below.

Ignoring apparent magnitude errors and assuming both samples to be drawn from the same universal gaussian LF, construct a hypothesis test to decide if the clusters are equidistant based on these sample data.

- 4. By comparing the expected and observed frequencies under the null hypothesis, carry out a χ^2 goodness of fit test for the data of question 6 and 7 on example sheet 3, testing the goodness of fit to a binomial and Poisson model respectively.
- 5. A particular cluster of galaxies is modelled as consisting of two subgroups, within each of which the redshift distribution follows a normal pdf. Subgroup A has mean redshift 3000 kms^{-1} and standard deviation 140 kms^{-1} , while subgroup B has mean redshift 3500 kms^{-1} and standard deviation 200 kms^{-1} . Suppose a galaxy with redshift z is selected at random from the cluster. The following decision rule is adopted for assigning membership of the galaxy to subgroup A or B.

galaxy belongs to subgroup A if $z \le 3200 \text{ kms}^{-1}$. galaxy belongs to subgroup B if $z > 3200 \text{ kms}^{-1}$.

By considering the classification of group membership as a test of the null hypothesis H_1 : galaxy belongs to subgroup A, against the alternative hypothesis H_2 : galaxy belongs to subgroup B, determine the probability of a type I and type II error – and hence the power of the test – with this critical region.

Suppose the critical region is now changed to:-

galaxy belongs to subgroup A if $z \le 3300 \text{ kms}^{-1}$. galaxy belongs to subgroup B if $z > 3300 \text{ kms}^{-1}$.

How does this change the values of P(I), P(II) and the power of the test?

6. Let the discrete random variable r have the binomial distribution, defined in question 5 of examples sheet 3. If n is large and p is not too close to either 0 or 1 then the variable:-

$$z = \frac{r - np}{\sqrt{np(1-p)}}$$

is approximately normally distributed with mean zero and variance 1.

A coin is tossed n times and the number, r, of heads is noted, and the results used to test the hypothesis that the coin is 'fair' (i.e. p=0.5). It is decided that the null hypothesis of a fair coin should be rejected if more than $r_{\rm crit}$ heads are obtained in the n tosses.

Write down integral expression for the probability of a type I and type II error, given the alternative hypothesis that p=0.6.

How many tosses are required to ensure that the both P(I) and P(II) are no more than 5% with these null and alternative hypotheses?

What is the corresponding value of r_{crit} in this case?

7. Observations are made of galaxies in two clusters in order to determine the dispersion of the Tully-Fisher distance indicator relation. In the first cluster distances were estimated to 11 Sc galaxies and a sample variance of 13.67 was obtained. In the second cluster distances were estimated to 9 Sb galaxies and a sample variance of 9.47 was obtained. On the assumption that the Tully-Fisher residuals are normally distributed, test the hypothesis that the TF relations for Sc and Sb galaxies have identical dispersion.

Dr. Martin Hendry Room 607, Kelvin Building Ext 5685; email martin@astro.gla.ac.uk