Glossary

1. Statistical hypothesis test

In statistical inference, it is a method used to make decisions regarding hypothesis using the data.

2. Parameter

Any population constant is called a parameter.

3. Inferential statistics

These are the set of statistical tests used to make inferences about the data.

4. Parametric tests

It is a test which require knowledge of the parent population or require specification of the parameters.

5. Non parametric tests

It is a test which does not require knowledge of the parent population or does not require specification of the parameters.

6. Tied values

These are the observations having the same value.

7. Level of significance

It is the probability of rejecting the null hypothesis when it is true.

8. P-value

It is the smallest significance level with which null hypothesis is rejected.

9. Power of a test

Probability of rejecting the null hypothesis when the alternative hypothesis is true.

10. Kernel density

It is a nonparametric way to estimate the probability density function of a random variable.

11. Non parametric regression

It is a form of regression analysis in which the predictor does not take a predetermined form but is constructed according to information derived from the data.

12. Semi parametric regression

It includes regression models that combine parametric and nonparametric models.

13. Test of significance

It is a statistical test that challenges the hypothesis to determine whether the alternative hypothesis produces a pre-established significance level.