Short notes on z-score

Yuan Huang

February 15, 2013

Two-sided situation

Say if you want the significant level to be 90%, which means:

- The middle part is 90%.

- In two-sided situation, both upper and lower tail get 5% each.
    - For the red point, the book use $z_{\alpha/2}$, i.e., $z_{0.05}$
    - In R, you need to check $qnorm((1 - \alpha/2), 0, 1)$, i.e., $qnorm(0.95, 0, 1)$
    - In the table of the book, you need to find out where the probability of $1 - \alpha/2$ fall between and locate its row and column.