

## *Jim Pitman Probability Solution Manual*







### **Jim Pitman Probability Solution Manual**

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where 0 refers to controls and 1 to treatments, so that there are  $n_1$  treatments and  $n_0$  controls, and  $\bar{Y}_1$  and  $\bar{Y}_0$  are the two means. As has long been known, the t-statistic based on is not distributed as Student's t if the two variances (treatment and control) are not identical but has the Behrens-Fisher distribution. In extreme cases, when one of the variances is zero, the t ...

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