

Command	Explanation	Notes
<code>pnorm(x)</code>	$\Pr(Z \leq x)$	
<code>pt(x, n-1)</code>	$\Pr(T_{n-1} \leq x)$	
<code>pchisq(x, n-1)</code>	$\Pr(\chi_{n-1}^2 \leq x)$	
<code>pf(x, v1, v2)</code>	$\Pr(F_{v1, v2} \leq x)$	
<code>qnorm(p)</code>	gives $x$ satisfying $\Pr(Z \leq x) = p$	
<code>qt(p, n-1)</code>	gives $x$ satisfying $\Pr(T_{n-1} \leq x) = p$	
<code>qchisq(p, n-1)</code>	gives $x$ satisfying $\Pr(\chi_{n-1}^2 \leq x) = p$	
<code>qf(p, v1, v2)</code>	gives $x$ satisfying $\Pr(F_{v1, v2} \leq x) = p$	
<code>t.test()</code>	uh, it performs a $t$ -test	many options
<code>var.test()</code>	performs a two-sample variance test	many options
<code>prop.test()</code>	performs a test of proportions	

Use `p()` functions to find  $p$ -values and `q()` functions to find critical values.

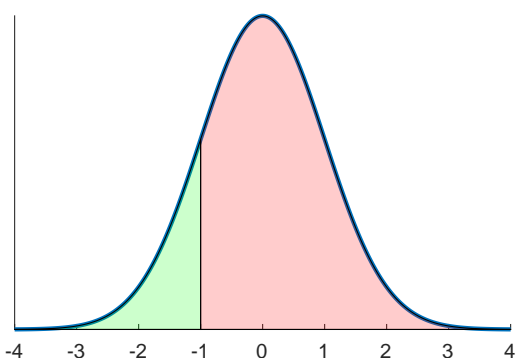


Figure 1: The green area is given in R by the command `pt(-1, n-1)`; the red area with either `1 - pt(-1, n-1)` or with `pt(-1, n-1, lower.tail=FALSE)`.

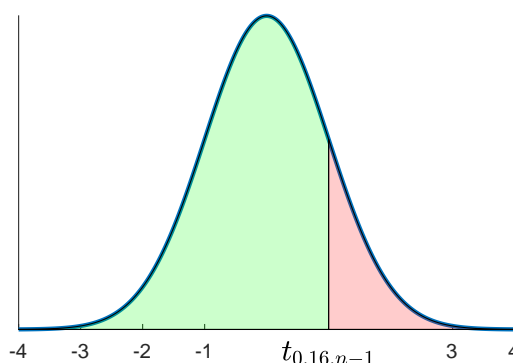


Figure 2: The number  $t_{0.16, n-1}$  is such that 84% of the curve lies beneath it; and 16% lies above it. Find it with `qt(0.84, n-1)` or `qt(0.16, n-1, lower.tail=FALSE)`.

```
t.test(x, mu=3, alternative="greater", conf.level=.99)
```

Tests  $H_0 : \mu \leq 3$  against  $H_1 : \mu > 3$  at 99 percent confidence (i.e. 1 percent significance).

```
t.test(A, B, var.equal=TRUE)
```

Tests whether the means of group A and group B are equal at 5 percent significance, assuming the two groups have the same variance.

```
var.test(A, B, alternative="greater")
```

Tests whether group A has larger variance than group B at 5 percent significance.