

Answers Exercises 1.4 Basic Stats – Applied statistics

- The MSE's are σ^2 , $\frac{1}{5}\sigma^2$, $10\sigma^2 + 81\mu^2$ and $\sigma^2/10$, so T_4 is the best estimator of μ .
- a. \bar{X} and \bar{Y} b. $\bar{X} - \bar{Y}$: $E(\bar{X} - \bar{Y}) = E(\bar{X}) - E(\bar{Y}) = \mu_1 - \mu_2$
c. $\text{var}(\bar{X} - \bar{Y}) = \text{var}(\bar{X}) + \text{var}(\bar{Y})$, because \bar{X} and \bar{Y} are independent.
So: $\text{var}(\bar{X} - \bar{Y}) = \frac{\sigma^2}{m} + \frac{\sigma^2}{n} = \sigma^2\left(\frac{1}{m} + \frac{1}{n}\right)$
- a. $\hat{p} \sim N\left(p, \frac{p(1-p)}{800}\right)$ c. $\text{var}(\hat{p}) = \frac{p(1-p)}{800} \leq \frac{1/4}{800} = 1/3200$
- a. 121 ml b. The quantities X_1, \dots, X_{20} is a random sample of from a population having a $N(\mu, \sigma^2)$ -distribution. 95%-CI(μ) = (120.0, 122.0)
c. 90%-CI(μ) = (120.2, 121.8) d. 2.3, 1.6 en 1.3 ml.
- a. 20.0 and $s = 0.498$ b. The temperatures X_1, \dots, X_n are independent and all $N(\mu, \sigma^2)$ -distributed (unknown μ and σ^2) c. We can use the formula 90% - CI(μ) = $\left(\bar{x} - c \frac{s}{\sqrt{n}}, \bar{x} + c \frac{s}{\sqrt{n}}\right)$, where the mean and s are computed in a. and $c = 2.02$ from the $n(6-1)$ -table such that $P(T \leq c) = 0.95$
d. We use the formulas 90% - CI(σ^2) = $\left(\frac{(n-1)s^2}{c_2}, \frac{(n-1)s^2}{c_1}\right) \approx (0.112, 1.08)$ and
90% - CI(σ) = $\left(\sqrt{\frac{(n-1)s^2}{c_2}}, \sqrt{\frac{(n-1)s^2}{c_1}}\right) \approx (0.335, 1.04)$, where $s^2 = 0.498^2$, $n = 6$, and $c_1 = 1.15$ and $c_2 = 11.07$ from the χ^2 -table such that $P(\chi^2 \leq c_1) = P(\chi^2 \geq c_2) = 0.05$
- a. 95%-CI(p) = $\left(\hat{p} - c \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}, \hat{p} + c \sqrt{\frac{\hat{p}(1-\hat{p})}{n}}\right)$ in which $n = 800$, $\hat{p} = 329/800 = 0.41$ and, from the $N(0, 1)$ -table : $c = 1.96$ such that $P(Z \leq c) = 0.975$: 95%-CI(p) = (0.376, 0.444) b. Now $c = 1.645$ such that $P(Z \leq c) = 0.95$: 90%-CI(p) = (0.381, 0.439) : less wide than in a. c. For larger n the width decreases. d. The width of the interval in the formula is $2 \times c \sqrt{\frac{\hat{p}(1-\hat{p})}{n}} \leq 0.02$: using $c = 1.96$ and $\hat{p}(1-\hat{p}) \leq \frac{1}{4}$, we find $n \geq 9604$
- a. The salaries X_1, \dots, X_{15} are independent and $N(\mu, \sigma^2)$ -distributed, unknown μ and σ^2
95%-CI(μ) = $\left(\bar{x} - c \frac{s}{\sqrt{n}}, \bar{x} + c \frac{s}{\sqrt{n}}\right) = (2168, 2832)$, where $n = 15$, $\bar{x} = 2500$, $s = 600$
and $c = 2.14$ from the t_{15-1} -table, such that $P(T_{14} < c) = 0.975$
b. We are 95% confident that the mean salary of all starting IT-specialists is between 2168 and 2832 Euro: 95% of intervals computed in this way will contain the real expected salary of starting IT-specialists.
c. 95%-BI(σ) = $\left(\sqrt{\frac{(n-1)s^2}{c_2}}, \sqrt{\frac{(n-1)s^2}{c_1}}\right) \approx (439, 946)$. In which $n = 15$, $s^2 = 600^2$ and $c_1 = 5.629$ and $c_2 = 26.119$ such that $P(\chi^2_{14} \geq c_1) = 0.975$ and $P(\chi^2_{14} \geq c_2) = 0.025$
- a. Rejection Region = $[11, 645, \infty)$
b. The power for $\mu = 11, 12, 13, 10, + \infty$ is 26%, 64%, 91%, 5% and 100% resp.
c. p-value = $P(\bar{X} \geq 12.5 | \mu = 10) = P(Z \geq 2.5) = 1 - P(Z \leq 2.5) = 0.62\% < \alpha = 5\%$
(12.5 is also in the rejection region determined in a)
- a. 1. Is the claim of higher life expectancy of Michelin tyres justified?
2. The lifes X_1, \dots, X_{20} are independent and $N(\mu, \sigma^2)$ - distributed, unknown μ and σ^2 .
3. Test $H_0 : \mu = 40000$ (or $\mu \leq 40000$) and $H_1 : \mu > 40000$, using $\alpha = 5\%$.
4. Test statistic $T = \frac{\bar{X} - 40000}{s/\sqrt{20}} \sim n(20-1)$ if $H_0 : \mu = 40000$ is true.

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Fundamental Statistics for Behavioral Sciences Robert B. McCall, 1998 This text takes a traditional approach to teaching the basic statistical concepts and methods used in behavioral research McCall emphasizes building an understanding of the logic of statistics rather than stressing the mechanics Similarly the data for computational problems has been kept simple so students can focus on the rationale and outcome of techniques instead of the calculations themselves Behavioral research issues are built into the problems and exercises

Basic Statistics Chris Spatz, 1996-09 Includes a summary for each chapter in the main book and where appropriate supplementary explanations of difficult topics Students also will find multiple choice and short answer questions problems and answers to the study guide s odd numbered questions and problems

Professional Practice for Foundation Doctors Judy McKimm, Kirsty Forrest, 2011-07-01 This book is designed to support trainee doctors during the Foundation Stage of postgraduate training including preparation and application for Specialty Training posts and covers the generic non clinical aspects of postgraduate education training and professional development It shows trainees how the generic skills fit into professional practice and development and how the knowledge base provided by the book underpins professional practice The book will assist the development of the knowledge skills and competences required for good medical practice and uses case studies activities and policy examples to illustrate key learning points

IBM SPSS for Introductory Statistics George A. Morgan, Nancy L.

Leech, Gene W. Gloeckner, Karen C. Barrett, 2012-09-10 Designed to help students analyze and interpret research data using IBM SPSS this user friendly book written in easy to understand language shows readers how to choose the appropriate statistic based on the design and to interpret outputs appropriately The authors prepare readers for all of the steps in the research process design entering and checking data testing assumptions assessing reliability and validity computing descriptive and inferential parametric and nonparametric statistics and writing about outputs Dialog windows and SPSS syntax along with the output are provided Three realistic data sets available on the Internet are used to solve the chapter problems The new edition features Updated to IBM SPSS version 20 but the book can also be used with older and newer versions of SPSS A new chapter 7 including an introduction to Cronbach s alpha and factor analysis Updated Web Resources with PowerPoint slides additional activities suggestions and the answers to even numbered interpretation questions for the instructors and chapter study guides and outlines and extra SPSS problems for the students The web resource is located www.routledge.com/9781848729827 Students instructors and individual purchasers can access the data files to accompany the book at www.routledge.com/9781848729827 IBM SPSS for Introductory Statistics Fifth Edition provides helpful teaching tools All of the key IBM SPSS windows needed to perform the analyses Complete outputs with call out boxes to highlight key points Flowcharts and tables to help select appropriate statistics and interpret effect sizes Interpretation sections and questions help students better understand and interpret the output Assignments organized the way students proceed when they conduct a research project Examples of how to write about outputs and make tables in APA format Helpful appendices on how to get started with SPSS and write research questions An ideal supplement for courses in either statistics research methods or any course in which SPSS is used such as in departments of psychology education and other social and health sciences This book is also appreciated by researchers interested in using SPSS for their data analysis [IBM SPSS for Introductory Statistics](#) Karen C. Barrett, Nancy L. Leech, Gene W. Gloeckner, George A. Morgan, 2019-07-15 IBM SPSS for Introductory Statistics is designed to help students learn how to analyze and interpret research In easy to understand language the authors show readers how to choose the appropriate statistic based on the design and to interpret outputs appropriately There is such a wide variety of options and statistics in SPSS that knowing which ones to use and how to interpret the outputs can be difficult This book assists students with these challenges Comprehensive and user friendly the book prepares readers for each step in the research process design entering and checking data testing assumptions assessing reliability and validity computing descriptive and inferential parametric and nonparametric statistics and writing about results Dialog windows and SPSS syntax along with the output are provided Several realistic data sets available online are used to solve the chapter problems This new edition includes updated screenshots and instructions for IBM SPSS 25 as well as updated pedagogy such as callout boxes for each chapter indicating crucial elements of APA style and referencing outputs IBM SPSS for Introductory Statistics is an invaluable supplemental or lab text book for students In addition this book

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Knowledge Discovery with Support Vector Machines Lutz H. Hamel,2011-09-20 An easy to follow introduction to support vector machines This book provides an in depth easy to follow introduction to support vector machines drawing only from minimal carefully motivated technical and mathematical background material It begins with a cohesive discussion of machine learning and goes on to cover Knowledge discovery environments Describing data mathematically Linear decision surfaces and functions Perceptron learning Maximum margin classifiers Support vector machines Elements of statistical learning theory Multi class classification Regression with support vector machines Novelty detection Complemented with hands on exercises algorithm descriptions and data sets Knowledge Discovery with Support Vector Machines is an invaluable textbook for advanced undergraduate and graduate courses It is also an excellent tutorial on support vector machines for professionals who are pursuing research in machine learning and related areas

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Investments Keith Cuthbertson,Dirk Nitzsche,2001-06-25 This text provides a comprehensive introduction to the financial markets Based on class tested material the authors provide coverage of equity bond and FX markets and international portfolio diversification *New Kids on the Net* Sheryl Burgstahler,Christine Murakami,1998-10 For some children math seems like a chore

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Directory--microcomputers ,1982 **Schaum's Outline of Elements of Statistics II: Inferential Statistics** Stephen Bernstein,Ruth Bernstein,1999-09-02 Schaum s Outlines give you the information your teachers expect you to know in a handy and succinct format without overwhelming you with unnecessary detail

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