

**Answers Exercises 1.4 Basic Stats – Applied statistics**

- The MSE's are  $\sigma^2$ ,  $\frac{1}{5}\sigma^2$ ,  $10\sigma^2 + 81\mu^2$  and  $\sigma^2/10$ , so  $T_4$  is the best estimator of  $\mu$ .
- 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( $\mu$ ) = (120.0, 122.0)  
c. 90%-CI( $\mu$ ) = (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  $\mu$  and  $\sigma^2$ )    c. We can use the formula 90% - CI( $\mu$ ) =  $\left(\bar{x} - c \frac{s}{\sqrt{n}}, \bar{x} + c \frac{s}{\sqrt{n}}\right)$ , 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( $\sigma^2$ ) =  $\left(\frac{(n-1)s^2}{c_2}, \frac{(n-1)s^2}{c_1}\right) \approx (0.112, 1.08)$  and  
90% - CI( $\sigma$ ) =  $\left(\sqrt{\frac{(n-1)s^2}{c_2}}, \sqrt{\frac{(n-1)s^2}{c_1}}\right) \approx (0.335, 1.04)$ , where  $s^2 = 0.498^2$ ,  $n = 6$ , and  $c_1 = 1.15$  and  $c_2 = 11.07$  from the  $\chi^2$ -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  $\mu$  and  $\sigma^2$   
95%-CI( $\mu$ ) =  $\left(\bar{x} - c \frac{s}{\sqrt{n}}, \bar{x} + c \frac{s}{\sqrt{n}}\right) = (2168, 2832)$ , 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( $\sigma$ ) =  $\left(\sqrt{\frac{(n-1)s^2}{c_2}}, \sqrt{\frac{(n-1)s^2}{c_1}}\right) \approx (439, 946)$ . 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  $\mu$  and  $\sigma^2$ .  
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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**Puja Mehta**



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