

### Answers Exercises 1.4 Basic Stats – Applied statistics

- The MSE's are  $\sigma^2$ ,  $\frac{1}{2}\sigma^2$ ,  $10\sigma^2 + 81\mu^2$  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  $\chi^2_{n-1}$ -table such that  $P(\chi^2_{n-1} \leq c_1) = P(\chi^2_{n-1} \geq c_2) = 0.05$
- 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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**Alberto Leon-Garcia**



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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

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

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aunque estaban influenciados por el arte y las técnicas de la anterior civilización chimú los incas crearon su propio estilo distintivo que era un símbolo inmediatamente reconocible del dominio imperial en su enorme imperio los incas llegaron a producir textiles cerámicas y esculturas de see more

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