

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_{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 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, ∞)
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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Arshad Iqbal



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