

DATA 100: Vitamin 5 Solutions

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1 Statistical Inference

Probability theory is used in statistical inference because it allows us to characterize randomness and quantify ---- due to sampling.

- ☐ observations
- ☒ uncertainty
- ☐ probability
- ☐ error

2 Random Variables

Which of the following are true of discrete random variables?

- ☒ They can be added to other random variables
- ☒ They can be multiplied by other random variables
- ☒ They are denoted by capital letters
- ☒ They have an associated expectation and variance

3 Expectation and Variance

Which of the following are true?

- ☒ $E[X + Y] = E[X] + E[Y]$ for all random variables X and Y.
- ☒ $E[X + Y] = E[X] + E[Y]$ for independent random variables X and Y.
- ☐ $Var[X + Y] = Var[X] + Var[Y]$ for all random variables X and Y.
- ☒ $Var[X + Y] = Var[X] + Var[Y]$ for independent random variables X and Y.

Explanation: Option three is incorrect because it fails to take into account the covariance between X and Y . When X and Y are independent, their covariance is 0, and therefore option 4 is correct.

4 Estimators

An "estimator" is a function ...

- ☐ of a statistic that computes a parameter.
- ☐ of a distribution that computes a statistic.
- ☐ of a random variable that computes its expectation.
- ☒ of a sample that computes an estimate of a parameter.

5 Error

The "mean squared error" of an estimator X with respect to a parameter θ is defined as:

- ☐ $(X - \theta)^2$
- ☐ $E[X - \theta]^2$
- ☒ $E[(X - \theta)^2]$
- ☐ $(E[X] - \theta)^2$

Explanation: The L_2 loss function for random variable X and parameter θ is defined as $L_2(X, \theta) = (X - \theta)^2$. The risk of this loss function is defined as $E[(X - \theta)^2]$, which is commonly known as the mean squared error.