Welcome Tutorial :-)

Tutorial 2

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Tutorial 3

1. Let $x_1, x_2, \cdots, x_n$ be n independent samples from the identical Poisson distribution with parameter λ, (i.e., $P(X = k) = \frac{\lambda^k e^{-\lambda}}{k}$). Please find the maximum likelihood estimation (MLE) for parameter λ.
2. A sample of size 36 is taken from a population with unknown mean μ and standard deviation $\sigma = 3$. In a test of H_0: $\mu = 5$ versus H_1: $\mu \neq 5$ at significance level 0.05. Please write down the critical region when we reject hypothesis H_0 (note that $P(|X| > 1.96) \approx 0.05$ if $X \sim N(0,1)$).
3. Stock prices Y, are assumed to be affected by the annual rate of dividend of stock X. A simple linear regression analysis was performed on 20 observations and the results were:

Variable	Estimation	Std. Error	T-value	$P[\|\cdot\| > t]$
INTERCEPT	-7.964	3.111	-2.560	0.0166
X	12.548	1.270	9.874	0.0001

How to understand the analysis result given by R.