BST 140.651 Midterm Exam

Notes:

- You may use your one 8.5 by 11 formula sheet.
- Please use only the basic mathematical functions on your calculator.
- Show your work on all questions. Simple "yes" or "no" answers will be graded as if blank.
- Please be neat and write legibly. Use the back of the pages if necessary.
- There are 9 questions, giving you 12 minutes per question. Use your time wisely.
- Good luck!

signature and **printed name**

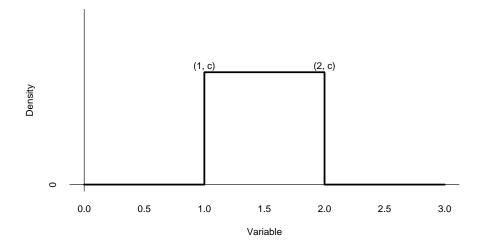
1. A well known soccer player historically scores a goal in 90% of his games. What is the probability that the player scores in two consecutive games? Explain your answer briefly stating any assumptions made.

2. Suppose that f_1 , f_2 and f_3 are all densities and let π_1,π_2,π_3 be positive numbers so that $\pi_1+\pi_2+\pi_3=1$. Show that $g(x)=\pi_1f_1(x)+\pi_2f_2(x)+\pi_3f_3(x)$ is a valid density.

3. Consider n iid observations drawn from a population with mean μ and variance σ^2 . What is the expected value of $\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n}$? (Hint, relate to the unbiased estimator of σ^2 . Show your work.)

4. An HIV-antibody test has a sensitivity of .80 and a specificity of .90. What is the diagnostic likelihood ratio for a positive test? Interpret this number.

5. Let X_1 , X_2 be independent, identically distributed coin flips (taking values 0= failure or 1= success) having success probability π . Give and interpret the likelihood ratio comparing the hypothesis that $\pi=.5$ (the coin is fair) versus $\pi=1$ (the coin always gives successes) when both coin flips result in successes.



The above picture displays a density for the population of increases in wages for assistant professors being promoted to associates (1 = no increase, 2 = salary has doubled).

- 6. What value of c makes this function a valid density? (Show your work.)
- 7. What is the probability that a newly promoted professor has a new salary is more than one and one half times as large as their old salary? (Show your work.)
- 8. Is this a reasonable density for this setting? (Explain briefly.)
- 9. The variance of this density is 1/12. Suppose that the sample variance of 10 observations from this density was sampled say 10,000 times. What number would we expect the average value from these 10,000 variances to be near? (Explain your answer briefly.)