STAT 206 Homework 4

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Due Monday, November 2, 5:00 PM

General instructions for homework: Homework must be submitted as pdf file, and be sure to include your name in the file. Give the commands to answer each question in its own code block, which will also produce plots that will be automatically embedded in the output file. Each answer must be supported by written statements as well as any code used. (Examining your various objects in the "Environment" section of RStudio is insufficient – you must use scripted commands.)

In lecture, we fit a gamma distribution to the weight of cat's hearts. We did this by adjusting the parameters so that the theoretical values of the mean and variance matched the observed, sample mean and variance. Since the mean and variance are the first two moments of the distribution, this is an example of the method of moments for estimation.

The method of moments gives a point estimate $\hat{\theta}$ of the parameters θ . To use a point estimate, we need to know how precise it is, i.e., how different it would be if we repeated the experiment with new data from the same population. We often measure imprecision by the standard error, which is the standard deviation of the point estimates $\hat{\theta}$. (You saw the standard error of the mean in your introductory statistics classes, but we are not computing the standard error of the mean here.)

If we actually did the experiment many times, getting many values of $\hat{\theta}$, we could take their standard deviation as the standard error. With only one data set, we need to do something else. There is usually no simple formula for standard errors of most estimates, the way there is for the standard error of the mean. Instead, we will see how to approximate the standard error of for our estimate of the gamma distribution computationally.

We can draw random values from a gamma distribution using the rgamma() function. For example, rgamma(n=35,shape=0.57,scale=15) would generate a vector of 35 random values, drawn from the gamma distribution with "shape" parameter a=0.57 and "scale" s=15. By applying the estimator to random samples drawn from the distribution, we can see how much the estimates will change purely due to noise.

Part I - Estimates and standard errors

1. Write a function, gamma.est, which takes as input a vector of data values, and returns a vector containing the two estimated parameters of the gamma distribution, with components named shape and scale as appropriate.

```
gamma.est<-function(x){mean<-mean(x); variance<-var(x)
return(c(shape=mean^2/variance,scale=variance/mean))
}</pre>
```

2. Verify that your function implements the appropriate formulas by showing that it matches the results from lecture for the cat heart data.

```
library(MASS)
data(cats)
gamma.est(cats$Hwt)
```

shape scale

```
## 19.0653121 0.5575862
gamma.est(subset(cats, cats$Sex == "M")$Hwt)

## shape scale
## 19.8357612 0.5708216
gamma.est(subset(cats, cats$Sex == "F")$Hwt)

## shape scale
```

45.9399792

0.2003076

3. Generate a vector containing ten thousand random values from the gamma distribution with a = 19 and s = 0.56. What are the theoretical values of the mean and of the variance? What are their sample values?

```
set.seed(5)
a<-rgamma(n=10000,shape=19,scale=.56)
a</pre>
```

```
##
            8.433658 9.032957 10.529638 14.892328
                                                    8.958695 10.721684
       [1]
                                                                        8.446514
##
       [8] 10.695325 13.527924
                                8.518792 10.239032
                                                    7.939318 12.395215 12.642548
##
      [15] 12.752831 14.197496 12.132272 12.426615
                                                    9.665163 15.663784
                                                                        9.644360
##
            8.407730 8.220714 16.383429 13.498966 14.229263 12.778778
                                                                        8.071070
##
      [29] 14.004338 11.662476 9.224930 8.517386
                                                   6.778057
                                                              9.289468
                                                                        9.365244
##
      [36]
            9.281087 11.144384 10.093717 10.817100 12.967931
                                                              8.983514
                                                                        9.241662
##
      [43] 12.253894 10.090539
                               7.539411
                                          7.803223 13.244874
                                                              6.620389
                                                                        8.610162
##
            8.250895
                      9.646048
                                9.968845
                                          9.874233 13.666922 11.840870 11.273042
##
      [57] 11.644984 11.054739
                               7.258297 10.820664 9.048564
                                                              9.371326 12.842941
##
      [64] 10.302074 15.990615 14.164444
                                          6.623624 10.178294
                                                              7.340277
                                                                        7.959043
##
           7.410391 12.881633 11.304580
      [71]
                                         9.542017 9.425787 10.217660
                                                                        7.817465
      [78] 12.051691 10.868249 10.221138 12.081006 10.307919 8.624545
##
##
      [85] 14.636242 17.569338 10.699095
                                          7.362010 7.300799 11.507045 10.486669
##
      [92]
            9.879090
                      8.460838
                               7.428822
                                          7.766518 11.070491 9.418863
                                                                        6.964971
##
      [99]
            7.179012
                      9.907047
                                7.586577
                                          8.994873 11.486643 11.065502
                                                                       7.935247
##
     [106]
           9.706992
                     8.531431
                                9.223807 12.794418
                                                   9.638272 11.475122 11.271630
##
     [113] 10.078309
                      9.435945
                                8.110188
                                          9.151295
                                                    6.280305 13.557194 9.561650
##
     [120] 10.308204 10.813135
                                5.008098
                                         8.898616 14.650276 9.165923
                                                                        6.217421
                                         9.654706 6.568813 13.353280
##
     [127] 10.076080 10.238330
                               7.181551
##
            7.944146 7.183216 16.281167
                                         8.778485 13.850301 14.712845 10.878400
     [134]
##
     [141]
            8.555332 9.455664
                                9.566798 12.030253 11.260915
                                                              9.156805 14.020265
##
     [148] 13.449065 12.811838 12.601239 14.872770 13.306185
                                                              8.098549
                                                                       9.661397
##
     [155]
           8.113709 11.035199 11.373053 11.884423 12.738675
                                                              9.493632 11.658966
##
            9.813799 11.670149
                               9.253725
                                         8.447903 10.019269 12.752551 11.291499
     [162]
##
     [169]
            8.630055 10.279949 9.354549
                                         9.246132 9.290510 9.460363 11.966431
##
     [176] 15.980865 10.899645 14.955649 16.181400 12.101572 11.698218 9.852705
     [183] 11.106134 10.078921 10.148170 7.105547
##
                                                   9.946903 9.927437 14.956309
##
            9.573828 9.727105 4.876071 12.089193 6.913373 10.587127 12.861238
     [190]
##
     Г1977
            8.972582 11.992814 13.722896 11.188877 11.278081 11.377315 9.330953
            8.122427 11.083097 13.979972 12.734385
##
     [204]
                                                   9.708488 10.727619 11.070306
     [211] 10.067093 13.030994 10.062879 12.819863 9.365441 11.995409 13.450316
##
     [218] 11.390611 8.461280
                                9.839868 8.580338 10.554925 10.489956 8.660297
##
##
     [225] 11.741405 11.690640 10.024819 13.479843 10.819392 15.626171 10.696802
##
     [232]
            6.906527 9.534208 9.498725 14.569982 13.402455
                                                             7.745782 12.290939
##
            7.906355 13.059968 12.052152 8.526632
                                                   7.363742 7.110168 13.935614
     [239]
##
     [246] 11.075003 12.142259
                                8.224377 10.280066
                                                   9.810620 13.679696 11.197792
##
     [253] 10.368229 8.658439 8.483356 13.453474 8.875502 10.530658 11.507992
```

```
[260] 11.068188 17.341513 12.824006 10.355996 9.418044 10.676426 9.963258
##
##
     [267]
           5.900031 8.579798 8.920540 10.236571 15.167407 6.265489 8.657496
           8.443612 9.888243 13.081157 8.952167 8.936760 9.933667 13.611935
##
##
     [281] 10.176574 12.921856 6.339844 12.913472 13.044188 11.207264 11.483849
##
           6.882001 9.783833 11.214816 7.505420 12.557622 14.733164 14.134614
##
     [295] 12.231103 8.764263 10.886562 7.844086 10.850562 8.671999 12.346282
##
     [302] 6.303751 8.982832 9.033924 9.513626 11.084610 6.445289 8.271241
     [309] 17.561108 15.757676 9.077212 14.216600 10.432785 8.589328 12.048993
##
##
     [316] 10.280123 11.382021 6.170300 10.436007 6.498365 10.630844 6.549957
##
           7.690008 14.785763 13.674403 7.197784 11.792089 11.952933 8.202152
##
     [330] 10.158283 11.074098 14.885056 11.540023 13.748793 15.166690 13.003967
     [337] 11.641463 9.432487 9.804342 12.521759 12.192533 11.217067 13.898524
##
           9.676379 12.950892 6.267560 9.100060 10.357455 10.013096 9.677826
##
     [344]
     [351] 12.040630 7.766428 10.796536 12.081193 12.708298 13.861554 14.743664
##
##
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     [358]
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##
##
           9.741161 9.508565 5.849508 8.984220 8.250084 13.630508 9.530863
     [372]
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##
##
     [386] 13.533967 10.370968 7.476383 13.176556 9.770000 9.128240 14.033808
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##
##
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##
     [407] 12.593905 10.074021 12.490510 11.181443 10.409160 8.075835 12.107253
     [414] 13.140227 11.436902 11.037380 6.317594 11.397527 9.101953 10.076717
##
     [421] 10.402667 8.245672 12.254659 11.305974 8.740569 10.589346 12.277048
##
     [428] 16.846279 10.255003 8.858380 9.116249 7.734760 10.566574 9.426811
##
##
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##
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     [449] 8.054591 12.748684 7.819605 10.808125 11.476610 11.114846 11.057484
##
##
     [456] 12.022500 9.578133 9.818561 10.825554 9.697451 7.742781 10.334654
     [463] 13.671523 10.114344 12.881159 14.757267 5.883087 11.470832 9.593825
##
     [470] 13.286261 10.667515 9.222576 8.575308 8.376623 8.770939 9.494159
##
##
     [477] 11.176614 11.634754 8.710448 8.362740 7.293891 11.286853 13.720310
     [484] 17.451017 8.087040 11.630829 8.226767 9.815242 10.011768 12.856371
##
##
     [491] 16.583436 11.681857 11.596346 10.734499 10.560331 15.963757 13.799478
          8.163162 12.945091 13.679339 11.068314 5.379238 8.081721 9.273713
##
##
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##
     [512] 7.513195 12.198550 8.723290 12.410571 8.320319 9.836986 7.457155
##
     [519] 11.212462 9.225068 11.995569 14.006536 12.915191 13.195335 13.229221
     [526] 11.725637 13.492321 9.555255 17.960647 4.725418 10.235463 8.957936
##
           6.775764 5.878980 9.420845 10.867987 16.839106 14.588145 14.726590
##
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##
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##
     [547]
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           5.058852 13.791722 11.058590 8.317542 10.261251 10.659288 6.750384
##
     [554]
##
     [561] 13.443569 11.812702 9.610523 8.023263 9.990693 9.733622 10.427583
           8.957709 10.825944 14.137940 8.084052 8.334004 8.730705 11.872963
##
           9.393271 10.204818 7.800963 6.064288 11.213576 15.236396 8.111434
##
     [575]
           7.632009 11.891553 12.048889 9.329777 11.585292 8.581368 12.493062
##
     [582]
##
     [589] 10.262711 9.694947 11.420540 7.818971 14.620748 9.170772 11.103096
##
     [596] 11.891081 12.241776 10.298100 12.668570 15.481795 13.446354 9.242090
     [603] 12.874564 7.029369 8.650562 10.862754 11.477674 12.026396 9.129575
##
##
           9.258997 11.383714 11.230274 8.600191 8.188597 9.650085 14.462746
     [610]
           9.763140 13.633953 9.795688 11.338762 6.987021 9.121843 8.404630
##
     [617]
##
     [624]
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     [631] 13.131022 11.739330 14.534501 10.992887 13.631507 13.329420 14.782760
##
```

```
[638] 11.932130 7.724277 8.341722 9.089199 10.281738 12.140827 15.958883
##
##
     [645] 10.161818 15.150100 11.825726 9.008456 11.594248 10.889399 10.489768
##
     [652] 10.207428 11.648640 13.217926 11.242848 9.014042 8.712509 7.720363
     [659] 10.890360 10.737180 13.588286 11.591389 9.628916 8.545543 13.133832
##
##
     [666] 12.485066 9.732753 14.424457 9.260912 11.129590 12.823892 9.143453
##
     [673] 10.906547 9.229328 9.142010 15.641495 14.877939 8.132410 12.100944
     [680] 12.482716 8.842307 11.163604 11.451095 10.891521 12.169284 15.788328
##
     [687] 10.112452 10.888701 8.816333 8.321226 12.088769 16.328513 10.122285
##
##
     [694] 14.153035 9.382878 8.276753 10.030625 8.518115 11.901139 7.604056
##
     [701] 12.303580 8.103014 12.175437 8.756966 10.165298 14.632594 6.700113
##
     [708] 14.749862 9.505219 12.088220 13.222370 11.641455 9.745870 7.137821
     [715] 13.833505 9.094649 9.295365 7.080068 10.971394 12.180112 6.700969
##
           6.137159 6.230686 10.825389 8.762996 8.450159 12.558693 14.409464
##
     [722]
##
     [729] 16.480425 13.823857 12.554171 11.380389 12.809907 10.472717 11.104655
##
     [736]
          8.285415 7.672875 8.397004 11.708796 11.106226 8.778534 9.231342
     [743] 9.461782 7.530977 8.736493 9.084628 8.678171 9.650120 14.612355
##
##
     [750] 10.909408 8.583361 9.771182 9.723615 10.772078 9.721253 8.723901
           6.772947 12.039953 11.754006 13.730382 16.781406 12.418220 9.590116
##
     [757]
##
     [764] 5.872898 12.032027 9.876662 9.645990 11.322711 10.918690 9.087151
     [771] 9.621486 8.270743 15.264576 14.826965 13.151008 7.151687 13.103148
##
##
     [778] 12.690698 9.515149 9.396839 10.627944 10.219244 11.623106 11.229496
##
     [785] 10.839596 12.973489 8.189616 9.840471 7.816076 9.953915 8.084889
     [792] 10.628945 12.991748 13.492390 12.010487 8.267037 8.284820 15.740542
##
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##
     [806] 13.167240 12.386179 10.103807 10.418542 14.686694 17.372198 10.434530
##
##
     [813] 10.756075 8.749610 8.288837 8.454568 10.126845 7.169073 9.138810
##
     [820] 9.381085 15.266020 7.621575 9.353773 9.491579 11.387419 12.364536
     [827] 14.198589 10.740679 10.345412 8.501216 11.645599 9.105447 12.230141
##
##
     [834] 12.939121 8.585732 9.283533 11.142560 9.572458 7.373728 12.224120
     [841] 12.846273 10.514731 8.500055 8.564403 7.449349 12.025528 12.375127
##
     [848] 15.054506 6.087880 11.725056 11.598513 14.776260 11.282353 10.924231
##
##
     [855] 11.015697 7.614144 4.917178 13.527521 9.351436 13.469870 12.221259
     [862] 10.949189 13.050929 15.126877 13.954048 11.997172 15.429309 10.996827
##
##
     [869]
          7.822978 10.575334 11.068100 11.193055 7.762733 11.000338 12.419152
     [876] 14.064533 10.400352 8.367867 15.771568 6.378884 13.160922 9.295803
##
##
     [883]
          9.645455 11.309943 10.237408 10.284223 6.239279 8.780604 8.877934
##
     [890]
          7.696275 9.521018 9.648358 9.784141 13.206426 8.590769 15.281439
##
     [897] 7.871010 13.007715 10.634447 11.340906 10.465638 8.539801 10.364931
     [904] 7.650216 11.007995 15.463293 12.105695 9.631434 12.458462 15.158555
##
     [911] 9.209106 5.300200 7.398077 10.310648 10.653151 10.086797 10.292240
##
##
     [918] 14.339007 12.014796 6.588267 12.316271 11.906269 9.367260 8.702983
     [925] 11.332095 10.820775 11.606308 9.990273 9.658039 10.898978 11.903929
##
     [932] 10.062396 7.080560 9.198343 9.010639 11.178179 11.886798 14.095403
##
##
     [939] 11.409169 9.547076 8.147053 11.752519 15.179771 11.454945 11.073027
     [946] 10.666230 13.957202 12.479836 9.611787 11.572235 15.276039 10.677698
##
          9.864541 7.870109 5.573672 9.411573 8.250463 11.391239 13.712285
##
     [953]
           8.685922 9.221622 11.027616 13.326940 8.675230 14.363482 8.894439
##
     [960]
##
     [967]
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     [974] 13.678046 7.215464 13.122535 15.109145 11.570602 7.955337 13.554383
##
     [981] 16.190706 14.900167 7.479987 5.197656 10.693123 12.452254 7.101449
##
##
     [988] 10.053427 7.432270 8.511853 8.068031 15.062967 14.643758 10.213756
     [995] 13.219518 9.424069 8.400034 10.279290 10.499878 12.994145 9.495003
##
##
    [1002] 9.119982 9.927796 12.568938 10.778871 13.056948 11.326347 10.422568
    [1009] 16.291755 10.503934 11.490759 12.165163 8.375986 8.159248 8.807553
```

```
[1016] 10.971654 9.499698 9.760748 10.108555 16.799270 12.984609 13.099643
##
    [1023] 11.912795 11.192608 10.925887 7.080183 11.186532 10.833292 8.331657
    [1030] 10.034830 10.872108 12.362874 7.296328 11.848837 8.305638 12.261944
    [1037] 9.983820 11.435342 8.269613 7.734579 8.063321 11.632914 10.814237
##
    [1044] 10.581575 16.240575 11.733371 11.873167 12.022801 9.847957 10.579595
##
    [1051] 13.940415 13.713697 17.931051 11.563265 12.557648 9.278156 7.504572
    [1058] 11.018804 10.149999 12.293962 9.976688 9.016190 17.917880 8.459564
    [1065] 7.385932 7.738890 15.434660 11.135940 13.283174 11.129973 12.803689
##
##
    [1072] 14.626773 10.780234 19.235380 11.359702 14.393930 7.463895 8.237446
    [1079] 13.361385 10.344807 14.393470 16.536179 7.474105 15.686548 8.095504
##
    [1086] 10.855635 12.711911 7.600317 10.064167 7.340140 9.539874 10.816589
    [1093] 10.587240 11.159634 9.159026 11.797498 11.180319 7.893022 8.850594
##
           6.920463 7.709803 7.738825 9.197615 9.239749 7.516540 5.878069
    Γ1100]
##
   [1107] 12.420180 12.626082 8.045096 10.469529 10.122969 10.340878 13.199946
##
           8.983929 12.874771 6.472450 6.728403 11.566763 8.746245 8.617163
    [1114]
           7.550581 9.354668 11.376971 8.915579 8.788476 11.642830 8.950768
##
    [1121]
##
           8.921569 12.809633 12.508710 12.789309 9.460154 11.222862 13.764999
    [1128]
##
    [1135]
          9.291340 10.143044 9.383865 10.131098 12.127834 12.274489 10.338825
   [1142] 9.935034 10.118799 12.644789 9.466196 14.503136 13.129897 9.116784
##
    [1149] 13.173578 8.679320 8.797406 7.080395 11.114686 11.205228 9.653117
##
##
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##
           9.857069 9.462682 9.380094 12.012659 9.634842 10.997370 6.650524
##
    [9185]
##
    [9192]
           9.588491 11.392961 9.076519 7.765809 6.634475 11.113498 11.273646
##
    [9199]
           9.232302 5.981513 10.253961 12.491857 9.861230 10.816529 11.449057
##
    [9206] 11.208550 11.177323 13.905330 11.692089 6.031362 10.178932 8.461469
##
    Γ92137
          9.785891 7.631107 7.079991 12.952561 9.672335 9.008991 8.015377
##
    [9220] 11.665264 8.192333 13.445070 11.994000 17.331988 10.041194 8.126369
          9.226303 12.101124 8.988359 10.822658 5.446920 10.216286 12.329476
##
    [9227]
    [9234] 14.469386 14.370982 9.730877 9.960948 10.026041 7.033651 6.637293
##
    [9241] 12.056733 14.454488 12.098374 11.262892 13.822772 11.243340 15.238689
           9.424862 16.029842 9.859376 12.006062 13.173342 7.665251 7.767490
    Г92481
##
    [9255] 12.252433 11.693297 8.075019 10.018185 7.468015 10.435206 7.176193
           8.365268 14.253915 10.022563 11.933566 9.018663 9.146024 8.519390
    [9269] 10.767623 9.250061 6.352138 6.581956 7.663282 9.527901 14.268306
##
           8.094882 8.454398 10.203520 11.897392 8.792046 8.503628 11.081049
##
    [9276]
    [9283] 11.917839 10.609090 10.480947 11.269516 16.699703 12.101431 8.708630
##
    [9290] 10.664579 8.711289 8.123893 14.515421 11.964120 8.935175 9.811884
    [9297] 11.677876 14.154155 7.045156 7.385825 13.368323 10.142006 14.260335
##
##
           9.743987 15.049638 10.615729 10.340728 11.921366 9.833367 6.548354
    [9304]
    [9311] 12.054807 9.428954 7.974650 8.011661 9.217070 7.612696 8.863713
##
##
    [9318] 11.715777 11.351908 10.701278 9.760529 11.553089 13.541378 12.720299
    [9325] 7.712853 16.731702 8.310478 8.759343 7.972032 9.544371 10.594277
```

```
[9332] 10.999126 7.582571 10.704601 6.880621 9.792194 7.460412 11.909733
##
           8.874173 9.732203 12.826705 10.500422 10.660473 7.257623 9.135614
    [9339]
##
    [9346] 10.780412 14.149968 11.574010 10.517798 10.198452 7.671726 9.232288
    [9353] 14.795345 8.169225 12.213380 10.803000 11.766487 13.958751 10.488928
##
##
           9.830405 14.819523 12.133286 11.663241 12.990854 6.508047 10.421183
##
    [9367] 11.506467 12.070360 11.314773 13.526693 9.809997 10.035320 8.652478
           6.757240 8.383378 11.447410 9.614673 8.164524 9.241072 7.905639
           9.950447 6.986374 8.983535 11.307366 14.141012 11.453860 12.988025
##
    Г9381]
##
    [9388] 12.316439 9.996040 12.164934 7.923678 8.520266 14.323982 9.070768
           8.831086 10.450400 8.752553 16.628810 9.589063 8.785295 8.632859
##
    [9395]
    [9402]
           7.984668 12.025087 9.220511 14.665547 10.346046 10.352866 13.689320
    [9409] 14.177440 10.018294 15.281343 8.584565 12.463854 11.618763 11.579734
##
    [9416]
           8.823746 8.104083 12.136155 9.645176 12.046695 11.762437 8.982794
##
           9.757203 6.325826 9.360127 8.583001 10.462238 10.580263 11.175647
    [9423]
##
    [9430]
           9.358421 15.508308 11.070356 11.161721 9.362710 8.850854 8.901503
           9.840327 9.006155 17.205908 17.506028 5.727051 10.808678 12.352311
##
    [9437]
##
    [9444] 10.893123 8.599856 8.152233 9.790323 10.591308 9.605405 10.950660
           7.174865 14.023343 10.650351 9.068327 9.734850 12.064158 10.274741
##
    [9451]
           9.451824 17.043890 9.284146 15.105896 14.521299 15.067377 8.035110
##
    [9458]
##
    [9465] 10.121324 12.838856 6.619187 10.758935 10.861957 6.285019 8.061514
##
    [9472]
           8.968876 7.845963 10.159723 10.653828 10.960958 11.033168 13.451934
##
           9.876797 8.504421 7.334953 11.949707 10.236687 11.265027 6.698129
           8.458051 10.665003 5.961753 12.886029 10.060486 11.300233 9.835419
##
    [9486]
           6.557579 9.954495 9.772601 9.029453 12.497684 8.793714 9.952077
##
    [9493]
    [9500] 10.454762 7.577043 11.867187 9.361702 14.642096 10.938927 12.513864
##
    [9507] 13.922882 10.187876 7.169398 7.908145 8.821044 11.408140 14.732973
##
    [9514] 14.245961 10.029567 9.271495 9.173636 8.594501 11.637573 8.346669
    [9521] 12.558588 9.902291 12.129227 11.537760 11.264859 15.888933 9.072023
##
    [9528]
           8.410861 10.528768 8.711445 9.982660 14.445607 12.956766 7.748250
    [9535] 13.060486 8.552317 9.004267 12.467153 7.220819 7.328086 9.173176
    [9542] 11.833517 9.854355 14.011591 17.471122 11.427113 11.502180 14.437642
##
##
    [9549] 11.755711 12.120269 10.426882 9.138373 10.825901 9.529279 14.250365
    [9556] 10.669266 11.503616 8.731905 10.504010 11.796734 9.935183 15.920972
##
           8.047957 6.506867 13.159846 9.847290 9.578273 15.264753 17.921179
##
    [9563]
##
    [9570]
           7.019316 13.822943 10.313371 11.209036 10.678620 8.922972 11.321671
##
    [9577] 10.529550 12.603703 15.628543 12.383448 7.736975 8.947639 9.109517
##
           9.067798 8.979963 11.290334 14.053630 11.899971 5.378251 16.620353
##
    [9591]
           9.769991 7.612665 11.932786 9.970473 11.824456 11.948540 7.065685
##
    [9598]
           9.859018 12.799904 7.101455 11.472293 10.459747 8.895257 14.782991
           8.418845 7.572288 12.795572 10.869131 10.311290 8.310632 4.389439
##
    [9605]
    [9612] 10.169343 12.718477 12.500005 13.974425 10.461256 13.497935 10.841796
##
    [9619] 12.170222 6.842108 11.647949 9.556816 11.673701 7.166075 12.344466
    [9626] 13.172746 7.461504 8.879375 11.335145 14.337443 11.834021 9.093683
##
    [9633] 13.241404 11.081675 11.057108 8.010462 10.760252 9.347752 12.487898
    [9640] 13.098246 14.744491 15.492202 14.096498 8.727725 7.239107 8.400332
    [9647] 14.518934 6.301688 11.355659 11.204049 12.856712 10.451426 9.113454
##
    [9654] 13.343539 16.673801 10.758288 12.194644 8.511556 15.080690 10.184298
##
    [9661] 11.668926 10.893287 9.064612 12.324155 10.206160 8.111640 10.269021
##
    [9668] 11.303774 8.739687 11.620973 9.448196 13.394061 5.496908 11.797894
           7.875527 7.165039 10.502438 12.445761 7.218717 13.583203 13.599015
##
    [9675]
##
    [9682] 13.954531 10.300914 14.979054 14.809251 8.212817 15.555271 11.847557
          9.644716 9.683976 12.611797 8.032749 9.658360 7.703704 13.212190
##
##
    [9696] 13.653221 8.720989 14.571791 13.660990 14.293874 17.246767 10.681722
    [9703] 10.158506 12.716706 14.800795 7.487782 11.808367 8.485203 12.376565
```

```
[9710] 10.314405 10.272563 11.667946 9.616591 9.173670 5.668861 13.255814
                                                    7.413610 10.157807 13.681466
    [9717] 12.544232 14.662796 6.805304 10.776311
##
##
    [9724] 11.241760 12.540633 10.834151
                                          7.449736
                                                    9.571842
                                                               9.184484
                      9.723020 11.375912 14.971892 10.337496 12.957249
##
    [9731]
            7.556285
                                                                         8.952292
##
    [9738]
            9.932633
                      8.428513 11.792138
                                          9.726588
                                                    9.264773 11.523512 10.145758
                                          8.883820 20.831479
##
    [9745]
            7.054973 12.471290 9.494417
                                                              5.843339
                                                                        9.366083
##
    [9752]
          10.921819 10.628026 12.351456
                                          8.651128 10.311169 11.602341 12.297452
##
    [9759]
            7.714714
                      6.143130 15.304923
                                          9.576067 10.133498 11.716177
                                                                        8.077320
##
    [9766]
            7.424964
                      8.868571 12.689580
                                          7.158977
                                                    7.476630 14.020110 12.621043
##
    [9773]
            6.808262 11.664908 14.016525 10.724666
                                                    8.776336 11.136633
                                                                        8.490902
##
    [9780]
            9.049848 12.730341 7.018425 10.460202 11.640976 13.228525 19.534507
            9.911997 10.570708 11.959665
                                          9.050783
                                                    7.850929
##
    [9787]
                                                               7.612624
                                                                         6.728165
##
    [9794] 10.046752 10.022683 13.571001 11.808858
                                                    7.304494 11.254858 13.405456
                      9.183958
##
    [9801]
            8.607637
                               8.498793
                                          8.835079
                                                     6.625481
                                                               7.653614 9.001931
                      9.098532 11.439299
##
    [9808] 10.844267
                                          8.582547 11.279879
                                                               9.666114 10.898129
##
    [9815]
            8.430913
                      8.961296 12.633743
                                          8.913726 11.018698
                                                               9.422290 9.031384
##
    [9822]
           14.822523 11.309309
                                9.765298
                                          7.109623
                                                    8.699181 13.178904 13.442545
##
           11.310734 11.533199
                                9.748511 12.459820
                                                    7.850891 10.954319 10.539854
    [9829]
                     9.937744 11.256035
##
    [9836]
            9.308638
                                          9.266035 10.301184
                                                              9.808376 10.265895
##
    [9843]
            8.939022 12.972531
                                9.595585 13.167449
                                                    9.830471 10.236351 10.984852
##
    [9850] 11.489578
                     7.322607 10.568704 17.661718 11.934928 11.127198 15.309130
            9.589875 13.514919 10.704036 8.167392 10.490086
##
    [9857]
                                                               7.146267 14.079766
    [9864] 10.917591 10.474293 11.648145 14.011557
##
                                                     9.902857
                                                               7.112953 11.105183
                      8.921617 14.221736
                                                    7.575324 11.576276 10.477735
##
    [9871]
            7.967892
                                          9.246357
##
    [9878] 10.701324
                     8.795060 15.519415
                                          9.266748
                                                    8.121958
                                                              9.302125 15.374709
##
    [9885] 14.740350 10.286685 10.714372
                                          7.918391 10.363301
                                                               9.810998 17.640968
           12.580306 10.678086 16.477609
                                          5.919670 10.118540
                                                               9.589090 12.577306
##
    [9892]
##
    [9899]
            8.307079 13.082017 12.475283 8.849948 10.042457 16.816224 13.633523
    [9906] 11.486871 12.545412 11.972173 10.456078 12.097158
##
                                                               8.994643
                                                                        8.710547
##
    [9913]
            9.083397 8.534899 12.913787 11.911924 11.135317 11.174259
                                                                        9.616890
##
    [9920]
            8.571082 10.487571 12.804509
                                          8.954752 10.275685 11.360846 10.122477
##
    [9927]
            9.279372 8.581798 9.153183
                                          9.436900 7.843281
                                                               9.938014 11.912864
##
    [9934]
          12.178884 11.114902 10.944113 10.182076 15.577359
                                                               8.948289
                                9.328647 13.617774 10.393494
##
    [9941]
            8.913815 16.101285
                                                               9.009761
                                                                        9.210412
##
    [9948]
            9.285750 13.153012
                                7.300861 10.386645
                                                    9.406469 13.087802 11.418824
##
    [9955]
            9.658334 9.474832 6.514655 12.020473 11.560697 12.976736 10.120057
##
    [9962] 11.527398 10.314103 10.340221 12.733936 9.462496 11.848234 12.691200
    [9969] 14.065886 9.976986
                                7.590248
                                         7.251338 13.102826 13.366568 13.036220
##
    [9976] 18.557540 10.845910
                                8.257237 12.084692 12.650369 9.984619 10.692373
##
    [9983] 15.391979 9.536281 14.253832
                                          8.630287 11.442555 11.609497 10.698622
##
    [9990] 11.031284 12.743109
                                6.864116
                                          9.391278
                                                    7.604453 12.022395 11.839553
    [9997] 10.030519 12.030873 15.229160
                                          6.058428
##
mean(a)
## [1] 10.649
```

var(a)

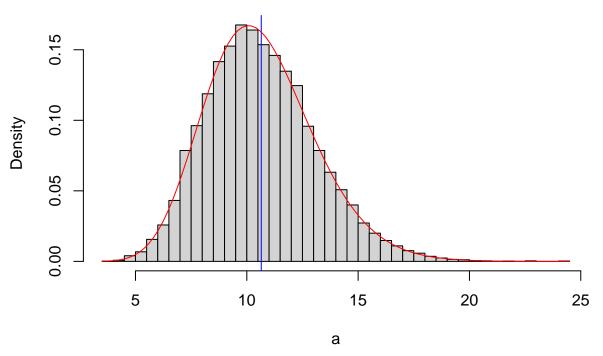
[1] 6.03029

4. Plot the histogram of the random values, and add the curve of the theoretical probability density function.

```
hist(a, probability = TRUE, n=31)
abline(v=mean(a), col='blue')
```

curve(dgamma(x,shape=19, scale=.56), add=TRUE, col="Red")

Histogram of a



5. Apply your gamma.est function to your random sample. Report the estimated parameters and how far they are from the true values.

```
gamma.est(a)

## shape scale
## 18.8052821 0.5662773

Shape_True_Val<-19
Scale_True_Val<-.56
discrepancy_shape<-abs(Shape_True_Val-18.8052821)
discrepancy_shape

## [1] 0.1947179

discrepancy_Scale<-abs(Scale_True_Val-.5662773)
discrepancy_Scale</pre>
```

[1] 0.0062773

6. Write a function, gamma.est.se, to calculate the standard error of your estimates of the gamma parameters, on simulated data drawn from the gamma distribution. It should take the following arguments: true shape parameter shape (or a), true scale parameter scale (or s), size of each sample n, and number of repetitions at that sample size B. It should return two standard errors, one for the shape parameter a and one for the scale parameter s. (These can be either in a vector or in a list, but should be named clearly.) It should call a function gamma.est.sim which takes the same arguments as gamma.est.se, and returns an array with two rows and B columns, one row holding shape estimates and the other row scale estimates. Your gamma.est.se function should not, itself, estimate any parameters or generate any random values

```
gamma.est.se <- function (shape, scale, n, B) {
    se.shape <- sd(gamma.est.rep(shape, scale, n, B)[1,])
    se.scale <- sd(gamma.est.rep(shape, scale, n, B)[2,])
    return(c(se.shape, se.scale))
}</pre>
```

Part II - Testing with a stub

To check that gamma.est.se works properly, write a *stub* or *dummy* version of gamma.est.sim, which takes the correct arguments and returns an array of the proper size, but whose entries are fixed so that it's easy for us to calculate what gamma.est.se ought to do.

7. Write gamma.est.sim so that the entries in the first row of the returned array alternate between shape and shape+1, and those in the second row alternate between scale and scale+n. For example gamma.est.sim(2,1,10,10) should return (row names are optional)

```
[,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
## shapes
                        2
                              3
                                   2
                                        3
                                              2
                                                   3
                                                         2
                                                               3
## scales
                  11
                             11
                                       11
                                              1
                                                  11
                                                              11
             1
and gamma.est.sim(2,8,5,7) should return
##
        [,1] [,2] [,3] [,4] [,5] [,6] [,7]
## [1,]
                 3
                      2
                            3
                                 2
                                      3
## [2,]
                                     13
                13
                      8
                          13
                                 8
                                            8
           8
gamma.est.rep <- function(shape, scale, n, B) {</pre>
    res.shape <- c()
    res.scale <- c()
    for (i in 1:B) {
        if (i\%2 != 0) {
            res.shape <- c(res.shape, shape)
            res.scale <- c(res.scale, scale)
        }
        else {
            res.shape <- c(res.shape, shape + 1)
            res.scale <- c(res.scale, scale + n)
        }
    }
    return(rbind(res.shape, res.scale))
}
```

8. Calculate the standard deviations of each row in the two arrays above.

```
apply(gamma.est.rep(2,1,10,10), 1, sd)

## res.shape res.scale
## 0.5270463 5.2704628

apply(gamma.est.rep(2,8,5,7), 1, sd)

## res.shape res.scale
## 0.5345225 2.6726124
```

9. Run your gamma.est.se, with this version of gamma.est.sim. Do its standard errors match the standard deviations you just calculated? Should they?

```
gamma.est.se(2,1,10,10)

## [1] 0.5270463 5.2704628

gamma.est.se(2,8,5,7)

## [1] 0.5345225 2.6726124

Yes,Yes
```

Part III - Replacing the stub

10. Write the actual gamma.est.sim. Each of the B columns in its output should be the result of applying gamma.est to a vector of n random numbers generated by a different call to rgamma, all with the same shape and scale parameters.

```
gamma.est.rep <- function(shape,scale,n,B) {
   return(replicate(B, gamma.est(rgamma(n, shape = shape, scale = scale))))
}</pre>
```

11. Run gamma.est.se, calling your new gamma.est.sim, with shape=2, scale=1, n=10 and B=1e5. Check that the standard error for shape is approximately 1.6 and that for scale approximately 0.54. Explain why your answers are not exactly 1.6 and 0.54.

```
gamma.est.se(shape = 2, scale = 1, n = 10, B = 1e5)
## [1] 1.6094726 0.5429386
estimates.F <- gamma.est(subset(cats, cats$Sex == "F")$Hwt)</pre>
se.F <- gamma.est.se(shape = estimates.F["shape"], scale = estimates.F["scale"], n = length(subset(cats
se.F
## [1] 10.49371354 0.04227087
estimates.M <- gamma.est(subset(cats, cats$Sex == "M")$Hwt)</pre>
se.M <- gamma.est.se(shape = estimates.M["shape"], scale = estimates.M["scale"], n = length(subset(cats
se.M
## [1] 3.04130301 0.08545066
se.diff.shape \leftarrow sqrt(se.F[1]^2 + se.M[1]^2)
se.diff.shape
## [1] 10.92555
se.diff.scale <- sqrt(se.F[2]^2 + se.M[2]^2)</pre>
se.diff.scale
## [1] 0.09533437
ratio.shape <- (se.F[1] - se.M[1])/se.diff.shape
ratio.shape
## [1] 0.6821088
ratio.scale <- (se.F[2] - se.M[2])/se.diff.scale
ratio.scale
## [1] -0.45293
```