Q1

一張含有 圖表, 繪圖, 行, 螢幕擷取畫面 的圖片

自動產生的描述一張含有 繪圖, 圖表, 行, 螢幕擷取畫面 的圖片

自動產生的描述一張含有 繪圖, 圖表, 行, 螢幕擷取畫面 的圖片

自動產生的描述

For Normal distribution, it is obvious that will converge to normal distribution, but Y bar will result in lower variance, which will converge to 0 when n close to infinite.

For t(2), it’s variance lies between and Y bar. As n becomes larger, will still different from t(2) since it is sharper than normal distribution.

Q2.

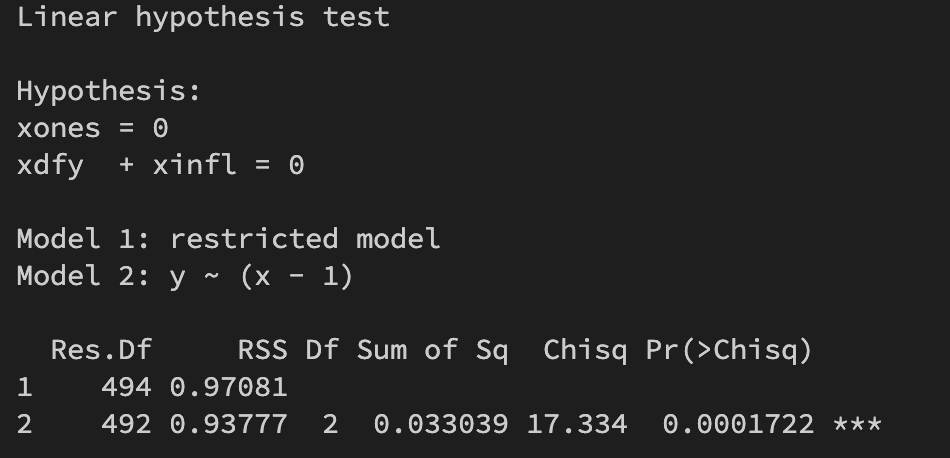
(a)

一張含有 文字, 螢幕擷取畫面, 字型, 黑與白 的圖片

自動產生的描述

For alpha = 0.05, xdp, xtbl and intecept is rejected

(b)



P-value is smaller than 5 %, meaning the hypothesis is rejected. The result is aligned with (a) since intercept = 0 is reject in single wald test. If we set only dfy and infl to 0. Wald test cannot reject the hypothesis.

Code can be found on <https://github.com/YuJu0819/quant-method> in folder hw6