

Practice Problems

November 11, 2024

1. (Linear regression) Make sure you know how to solve these questions from Chapter 9 of Ross text book: Questions 2, 5, 13, 29, 32, 35, 43
2. On parametric hypothesis testing, follow the examples from Chapter 8.3.2, 8.4.2, 8.4.4, 8.6.1. There are also plenty of questions at the end of the chapter.
3. On non-parametric hypothesis testing, follow the examples from chapter 12.2, 12.3, 12.4.
4. On PCA, follow Chapter 8 in the Johnson and Wichern text book on Applied Multivariate Analysis. Example 8.1 is worked out in the book. Solve problems 8.1 to 8.6 given at the end of the chapter.
5. If you understand how the method works, you will be able answer the exam questions.
6. Rank the different robust statistic for location and scale discussed in class in terms of their break-down values and efficiency.