

Midterm 2 – Math 462 – Winter 2017

Important: Show all work. A correct answer without work and explanation may not receive credit. You must circle your final answer to each problem.

NAME: _____

STUDENT ID: _____

I certify that the work on this test is my own, that I have not used any electronic or written assistance, or the assistance of any other person while taking this test:

SIGN HERE: _____

Problem	Points Possible	Earned
1	10	
2	10	
3	5	
4	5	
5	10	
TOTAL	40	

Problem 1 (10 points). Suppose that X_1, \dots, X_{16} is a random sample from a $N(\mu, \sigma^2)$ distribution. The sample mean and sample variance equal 0.5 and $S^2 = 0.64$ respectively.

- (a) (4 points) Is the test of $H_0 : \mu = 0$ vs. $H_1 : \mu \neq 0$ significant at level 0.01? [Show your calculations!]
- (b) (2 points) Give a 90% confidence interval for μ .
- (c) (4 points) Give a 95% confidence interval for σ^2 .

Solution.

- (a) We use the T -statistic, because σ^2 is unknown.

$$T = \frac{0.5 - 0}{\sqrt{0.64/16}} = 2.5.$$

The 0.005 critical value for a t -distribution with 15 degrees of freedom equals 2.947, when $\alpha = 0.01$. Since $2.5 < 2.947$, we do not reject. That is, the test is not significant.

- (b) Recall that we want to locate the central 90% of the distribution, leaving 5% in each tail. Since the 95% percentile of the t -distribution is $t_{15,0.05} = 1.753$, we have

$$0.5 \pm 1.753 \times \frac{\sqrt{0.64}}{4} = [0.1494, 0.8506].$$

- (c) We have the 0.025-th and the 0.975-th quantiles of the chi-squared distribution with $16 - 1 = 15$ degrees of freedom are 6.262 and 27.488, respectively. Recall that a confidence interval for σ^2 is of the form

$$\left[\frac{(n-1)S^2}{\chi_{n-1,1-\alpha/2}^2}, \frac{(n-1)S^2}{\chi_{n-1,\alpha/2}^2} \right].$$

Thus, an interval for σ^2 is

$$\left[\frac{15 \cdot 0.64}{27.488}, \frac{15 \cdot 0.64}{6.262} \right] = [0.349, 1.533].$$

□

Problem 2 (10 points). Suppose that X_1, \dots, X_{25} are i.i.d. with $N(\mu, 1)$ distribution. Consider the test of $H_0 : \mu = 0$ vs. $H_1 : \mu > 0$ with rejects H_0 if and only if $\bar{X} > 0.3$.

- (a) (5 points) What is the significance level of this test?
- (b) (5 points) What is the power of this test if $\mu = 0.1$?

Solution.

- (a) The significance level is the probability of rejecting under H_0 . Thus, since \bar{X} has a $N(\mu, 1/25)$ distribution,

$$\alpha = P(\bar{X} > 0.3 \mid \mu = 0) = P(5\bar{X} > 1.5) = P(Z > 1) = 0.0668.$$

- (b) The power is the probability of correctly rejecting H_0 . Thus,

$$\begin{aligned} P(\bar{X} > 0.3 \mid \mu = 0.1) &= P(5(\bar{X} - 0.1) > 5(0.3 - 0.1) \mid \mu = 0.01) \\ &= P(Z > 1) = 0.1587 \end{aligned}$$

□

Problem 3 (5 points). You want to know if the average heights of a given tree species differs among two locations. In a sample of 14 trees from Location A, the mean and standard deviation are 10.2m and 2m, respectively. In Location B, a sample of 10 trees has a mean and standard deviation of 12.1m and 3m, respectively. Give a 90% confidence interval for the difference in expected heights between the two locations. Assume the populations have the same variances.

Solution. The pooled sample variance and standard deviation are

$$S_p^2 = \frac{13 \cdot 2^2 + 9 \cdot 3^2}{22} = 6.0454$$

$$S_p = 2.459$$

The critical value for a t -distribution with 22 degrees of freedom is 1.717, so a 90% confidence interval is

$$(10.2 - 12.1) \pm 1.717 \times 2.459 \sqrt{\frac{1}{14} + \frac{1}{10}} = -1.9 \pm 1.748.$$

□

Problem 4 (5 points). Suppose that you test whether a coin is fair against the alternative that it is biased towards “heads”, and out of 100 tosses, it lands heads 60 times. What is the approximate p -value of this test?

Solution.

$$P(X \geq 60) = P\left(\frac{X - 50}{\sqrt{100(1/2)(1/2)}} \geq \frac{59.5 - 50}{\sqrt{100(1/2)(1/2)}}\right)$$

$$\approx P(Z > 1.9) = 0.0287.$$

□

Problem 5 (10 points). Suppose that X_1, \dots, X_n are i.i.d. with the pdf

$$f(x; \theta) = \theta x e^{-\theta x^2/2}.$$

- (a) (5 points) Give the form of the GLRT of $H_0 : \theta = \theta_0$ vs $H_1 : \theta \neq \theta_0$. Your answer should specify the form of the rejection region in terms of a sufficient statistic, although the exact boundaries of the region do not need to be determined.
- (b) (5 points) Use the fact that $\theta \sum_{i=1}^8 X_i^2$ has a chi-squared distribution with 8 degrees of freedom to determine the exact rejection region corresponding to the test with $\alpha = 0.05$, when $\theta_0 = 2$ and $n = 8$.

Solution. The likelihood and log-likelihood functions equal, respectively,

$$L(\theta; x_1, \dots, x_n) = \prod_{i=1}^n \theta x_i e^{-\theta x_i^2/2} = \theta^n \left(\prod_i x_i \right) e^{-\frac{1}{2}\theta \sum_i x_i^2}$$

$$\ell(\theta) = n \log \theta - \frac{1}{2} \theta \sum_i x_i^2 + \sum_i \log x_i.$$

To find the MLE (needed for GLR), we take the derivative, set to zero, and solve:

$$\ell'(\theta) = \frac{n}{\theta} - \frac{1}{2} \sum_i x_i^2,$$

yielding $\hat{\theta} = \frac{2n}{\sum_i x_i^2} = \frac{2n}{s}$, where $s = \sum_{i=1}^n x_i^2$ is a sufficient statistic. The GLR is

$$\Lambda(s) = \frac{L(\theta_0)}{L(\hat{\theta})} = \frac{\theta_0^n e^{-\frac{1}{2}\theta_0 s} \prod_i x_i}{(2n/s)^n e^{-\frac{1}{2}(2n/s)s} \prod_i x_i}$$

$$= (2ne)^{-n} (\theta_0 s)^n e^{-\theta_0 s/2}.$$

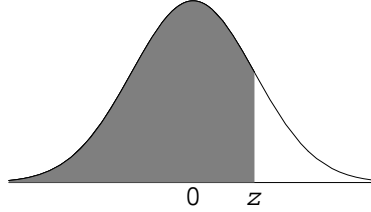
The GLRT rejects if and only if $\Lambda(s) < k_0$, where k_0 is chosen to guarantee the test has level α .

Since $\Lambda(s) < k_0$ if and only if $\theta_0 s < a_0$ or $\theta_0 s > b_0$, where a_0, b_0 are determined by k_0 , the GLRT rejects if and only if $\theta_0 s < a_0$ or $\theta_0 s > b_0$. Values of a_0 and b_0 are selected to ensure the test has level α .

When $n = 8$ we know that, under $H_0 : \theta_0 = 2$, the statistic $2S$ has a chi-squared distribution with 8 degrees of freedom. The 0.025-th and 0.975-th percentiles of the distribution are 2.180 and 17.535, respectively.

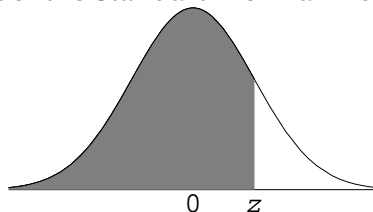
Thus, a level 0.05 test rejects if and only if $2S < 2.180$ or $2S > 17.545$. \square

Cumulative Area under the Standard Normal Distribution



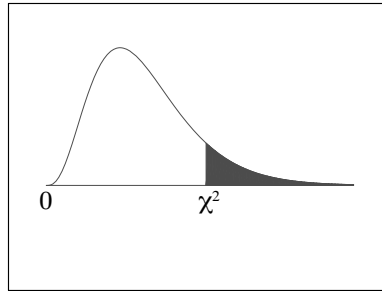
Z	0	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
-2.9	0.0019	0.0018	0.0018	0.0017	0.0016	0.0016	0.0015	0.0015	0.0014	0.0014
-2.8	0.0026	0.0025	0.0024	0.0023	0.0023	0.0022	0.0021	0.0021	0.0020	0.0019
-2.7	0.0035	0.0034	0.0033	0.0032	0.0031	0.0030	0.0029	0.0028	0.0027	0.0026
-2.6	0.0047	0.0045	0.0044	0.0043	0.0041	0.0040	0.0039	0.0038	0.0037	0.0036
-2.5	0.0062	0.0060	0.0059	0.0057	0.0055	0.0054	0.0052	0.0051	0.0049	0.0048
-2.4	0.0082	0.0080	0.0078	0.0075	0.0073	0.0071	0.0069	0.0068	0.0066	0.0064
-2.3	0.0107	0.0104	0.0102	0.0099	0.0096	0.0094	0.0091	0.0089	0.0087	0.0084
-2.2	0.0139	0.0136	0.0132	0.0129	0.0125	0.0122	0.0119	0.0116	0.0113	0.0110
-2.1	0.0179	0.0174	0.0170	0.0166	0.0162	0.0158	0.0154	0.0150	0.0146	0.0143
-2.0	0.0228	0.0222	0.0217	0.0212	0.0207	0.0202	0.0197	0.0192	0.0188	0.0183
-1.9	0.0287	0.0281	0.0274	0.0268	0.0262	0.0256	0.0250	0.0244	0.0239	0.0233
-1.8	0.0359	0.0351	0.0344	0.0336	0.0329	0.0322	0.0314	0.0307	0.0301	0.0294
-1.7	0.0446	0.0436	0.0427	0.0418	0.0409	0.0401	0.0392	0.0384	0.0375	0.0367
-1.6	0.0548	0.0537	0.0526	0.0516	0.0505	0.0495	0.0485	0.0475	0.0465	0.0455
-1.5	0.0668	0.0655	0.0643	0.0630	0.0618	0.0606	0.0594	0.0582	0.0571	0.0559
-1.4	0.0808	0.0793	0.0778	0.0764	0.0749	0.0735	0.0721	0.0708	0.0694	0.0681
-1.3	0.0968	0.0951	0.0934	0.0918	0.0901	0.0885	0.0869	0.0853	0.0838	0.0823
-1.2	0.1151	0.1131	0.1112	0.1093	0.1075	0.1056	0.1038	0.1020	0.1003	0.0985
-1.1	0.1357	0.1335	0.1314	0.1292	0.1271	0.1251	0.1230	0.1210	0.1190	0.1170
-1.0	0.1587	0.1562	0.1539	0.1515	0.1492	0.1469	0.1446	0.1423	0.1401	0.1379
-0.9	0.1841	0.1814	0.1788	0.1762	0.1736	0.1711	0.1685	0.1660	0.1635	0.1611
-0.8	0.2119	0.2090	0.2061	0.2033	0.2005	0.1977	0.1949	0.1922	0.1894	0.1867
-0.7	0.2420	0.2389	0.2358	0.2327	0.2296	0.2266	0.2236	0.2206	0.2177	0.2148
-0.6	0.2743	0.2709	0.2676	0.2643	0.2611	0.2578	0.2546	0.2514	0.2483	0.2451
-0.5	0.3085	0.3050	0.3015	0.2981	0.2946	0.2912	0.2877	0.2843	0.2810	0.2776
-0.4	0.3446	0.3409	0.3372	0.3336	0.3300	0.3264	0.3228	0.3192	0.3156	0.3121
-0.3	0.3821	0.3783	0.3745	0.3707	0.3669	0.3632	0.3594	0.3557	0.3520	0.3483
-0.2	0.4207	0.4168	0.4129	0.4090	0.4052	0.4013	0.3974	0.3936	0.3897	0.3859
-0.1	0.4602	0.4562	0.4522	0.4483	0.4443	0.4404	0.4364	0.4325	0.4286	0.4247
-0.0	0.5000	0.4960	0.4920	0.4880	0.4840	0.4801	0.4761	0.4721	0.4681	0.4641

Cumulative Area under the Standard Normal Distribution (continued)



Z	0	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986

Chi-Square Distribution Table



The shaded area is equal to α for $\chi^2 = \chi^2_{\alpha}$.

df	$\chi^2_{.995}$	$\chi^2_{.990}$	$\chi^2_{.975}$	$\chi^2_{.950}$	$\chi^2_{.900}$	$\chi^2_{.100}$	$\chi^2_{.050}$	$\chi^2_{.025}$	$\chi^2_{.010}$	$\chi^2_{.005}$
1	0.000	0.000	0.001	0.004	0.016	2.706	3.841	5.024	6.635	7.879
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838
4	0.207	0.297	0.484	0.711	1.064	7.779	9.488	11.143	13.277	14.860
5	0.412	0.554	0.831	1.145	1.610	9.236	11.070	12.833	15.086	16.750
6	0.676	0.872	1.237	1.635	2.204	10.645	12.592	14.449	16.812	18.548
7	0.989	1.239	1.690	2.167	2.833	12.017	14.067	16.013	18.475	20.278
8	1.344	1.646	2.180	2.733	3.490	13.362	15.507	17.535	20.090	21.955
9	1.735	2.088	2.700	3.325	4.168	14.684	16.919	19.023	21.666	23.589
10	2.156	2.558	3.247	3.940	4.865	15.987	18.307	20.483	23.209	25.188
11	2.603	3.053	3.816	4.575	5.578	17.275	19.675	21.920	24.725	26.757
12	3.074	3.571	4.404	5.226	6.304	18.549	21.026	23.337	26.217	28.300
13	3.565	4.107	5.009	5.892	7.042	19.812	22.362	24.736	27.688	29.819
14	4.075	4.660	5.629	6.571	7.790	21.064	23.685	26.119	29.141	31.319
15	4.601	5.229	6.262	7.261	8.547	22.307	24.996	27.488	30.578	32.801
16	5.142	5.812	6.908	7.962	9.312	23.542	26.296	28.845	32.000	34.267
17	5.697	6.408	7.564	8.672	10.085	24.769	27.587	30.191	33.409	35.718
18	6.265	7.015	8.231	9.390	10.865	25.989	28.869	31.526	34.805	37.156
19	6.844	7.633	8.907	10.117	11.651	27.204	30.144	32.852	36.191	38.582
20	7.434	8.260	9.591	10.851	12.443	28.412	31.410	34.170	37.566	39.997
21	8.034	8.897	10.283	11.591	13.240	29.615	32.671	35.479	38.932	41.401
22	8.643	9.542	10.982	12.338	14.041	30.813	33.924	36.781	40.289	42.796
23	9.260	10.196	11.689	13.091	14.848	32.007	35.172	38.076	41.638	44.181
24	9.886	10.856	12.401	13.848	15.659	33.196	36.415	39.364	42.980	45.559
25	10.520	11.524	13.120	14.611	16.473	34.382	37.652	40.646	44.314	46.928
26	11.160	12.198	13.844	15.379	17.292	35.563	38.885	41.923	45.642	48.290
27	11.808	12.879	14.573	16.151	18.114	36.741	40.113	43.195	46.963	49.645
28	12.461	13.565	15.308	16.928	18.939	37.916	41.337	44.461	48.278	50.993
29	13.121	14.256	16.047	17.708	19.768	39.087	42.557	45.722	49.588	52.336
30	13.787	14.953	16.791	18.493	20.599	40.256	43.773	46.979	50.892	53.672
40	20.707	22.164	24.433	26.509	29.051	51.805	55.758	59.342	63.691	66.766
50	27.991	29.707	32.357	34.764	37.689	63.167	67.505	71.420	76.154	79.490
60	35.534	37.485	40.482	43.188	46.459	74.397	79.082	83.298	88.379	91.952
70	43.275	45.442	48.758	51.739	55.329	85.527	90.531	95.023	100.425	104.215
80	51.172	53.540	57.153	60.391	64.278	96.578	101.879	106.629	112.329	116.321
90	59.196	61.754	65.647	69.126	73.291	107.565	113.145	118.136	124.116	128.299
100	67.328	70.065	74.222	77.929	82.358	118.498	124.342	129.561	135.807	140.169