

Sampling Distributions

Show the sampling simulation.

Unbiased Estimators:

$$E(\bar{x}) = \mu$$

$$E(s^2) = \sigma^2$$

that means... {run the simulation}

We also have

$$V(\bar{x}) = \sigma^2/n$$

remember that from the exam?

Family of 3

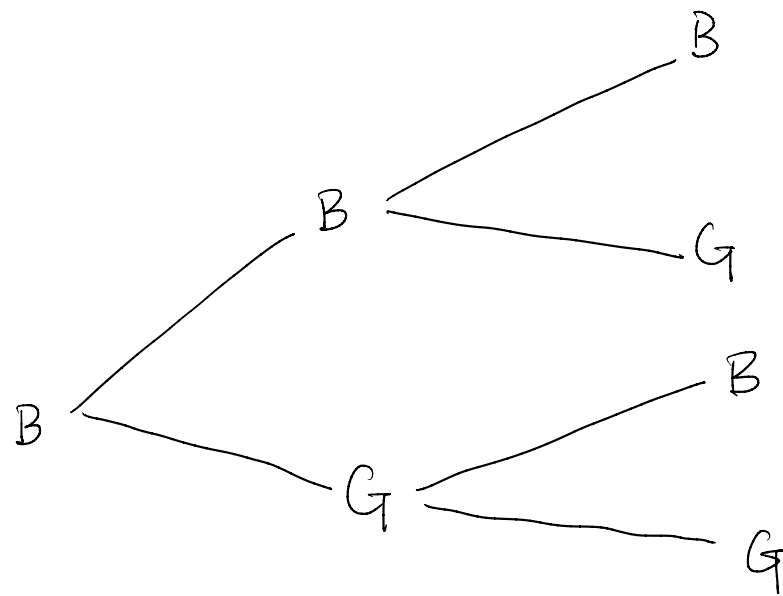
child 1

child 2

child 3

Combinations

Probability



BBB

p^3

BBG

p^2q

BGB

p^2q

BGG

pq^2

GBB

p^2q

GBG

pq^2

GBG

pq^2

GGG

q^3

Let $p = \text{pr}\{\text{child } i = B\}$, $q = \text{pr}\{\text{child } i \neq B\}$

$$\Pr\{1 \text{ Boy in family}\} = pq^2 + pq^2 + pq^2 = 2q^2$$

$$\Pr\{1 \text{ B}\} = \binom{3}{1} pq^2 = \frac{3}{1! 2!} = \frac{3 \cdot \cancel{2} \cdot 1}{\cancel{2} \cdot 1 \cdot 1} = 3$$

$$\Pr\{X=k\} = \underbrace{\binom{n}{k}}_{\text{\# of possible combinations to obtain outcome.}} p^k q^{n-k} \quad \text{where } \binom{n}{k} = \text{"n choose k"} = \frac{n!}{(n-k)! k!}$$

Binomial Distr must satisfy the following properties:

- ① Fixed # of trials, n
- ② Trials are independent and identically distributed (iid)
- ③ Binary/outcomes: Success and Failure
Dichotomous
- ④ Fixed probability p .