

1. (a) Load the `PlantGrowth` data set in R with the command


```
data("PlantGrowth")
```

 You can read about the data set with the command


```
?PlantGrowth
```

 (b) Find the mean of the three treatment groups using the `aggregate` function.
 (c) Similarly, find the sample standard deviation of the three treatment groups.
 (d) Write a function in R to perform a two-sample t -test to test whether the means from group 1 and group 2 are significantly different under the assumption of equal variance. Use the following function definition:


```
my.ttest <- function(grp1, grp2, alpha = 0.05) {
  # Code to perform calculations goes here...
  ...
  # Return these values
  return(data.frame(t.diff, P, df))
}
```

 (e) Use your t -test function to test whether the plants in treatment group 1 had significantly different growth on average compared to the plants in the control group.
 (f) Compare the results from the previous part to the results given by the `t.test` function with the argument `var.equal = TRUE`.
 (g) Plot the reference distribution and indicate the value of the test statistic on the plot.
 (h) State the conclusion of the hypothesis test in context.
2. Consider a random sample $x_1, x_2, \dots, x_n \stackrel{iid}{\sim} Unif(0, \theta)$.
 (a) Find the method of moments estimator of θ , call it $\hat{\theta}_{MoM}$.
 (b) Show that $\hat{\theta}_{MoM}$ is unbiased.
 (c) What is the asymptotic distribution of the $\hat{\theta}_{MoM}$?
 (d) Find the likelihood function $\mathcal{L}(\theta|\mathbf{x})$.
 (e) Find the maximum likelihood estimator of θ , call it $\hat{\theta}_{MLE}$.
 (f) Use R to generate a random sample x_1, x_2, \dots, x_{20} from $Unif(0, 10)$. Use `set.seed(1234)` before you generate your random sample. Plot the likelihood function. Calculate the $\hat{\theta}_{MLE}$ for this sample. Indicate this value on the plot along with the true value $\theta = 10$.
 (g) Generate $B = 1000$ samples each of size $n = 20$ from a $Unif(0, 1)$ distribution. Plot the empirical sampling distribution of $\hat{\theta}_{MoM}$.
 (h) The MLE $\hat{\theta}_{MLE}$ is biased. Write an R simulation to approximate the bias of $\hat{\theta}_{MLE}$ for a sample of size $n = 20$. Use $B = 1000$ samples.
 (i) Use the simulation to estimate the variance of $\hat{\theta}_{MoM}$ and the variance of $\hat{\theta}_{MLE}$.
 (j) The *Mean-squared Error* (MSE) of an estimator $\tilde{\theta}$ of parameter θ is defined as

$$MSE_{\theta}(\tilde{\theta}) = Bias_{\theta}^2(\tilde{\theta}) + Var_{\theta}(\tilde{\theta}).$$

Approximate $MSE_{\theta=1}(\hat{\theta}_{MoM})$ and $MSE_{\theta=1}(\hat{\theta}_{MLE})$ using your R simulation.