

HOMEWORK I : Nonparametric statistics & Function estimation

2014/10/02

1. The performances of engine bearings made of different compounds were tested. The following table gives the times until failure in units of millions of cycles:

Type I	3.03	5.53	5.60	9.30	9.92	12.51	12.95	15.21	16.04	16.84
Type II	3.19	4.26	4.47	4.53	4.67	4.69	12.78	6.79	9.37	12.75

- (1) Test if there is no difference between two types of bearings assuming normality on the populations.
- (2) Test if there is no difference between two types of bearings using a nonparametric method. Find a 95% confidence interval for the difference of two locations parameters using normal approximation based on the nonparametric method.

2. The following table gives the lengths (in inch) of sunfishes:

3.03	5.53	5.60	9.30	9.92	12.51	12.95	15.21	16.04	16.84
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- (1) Test if the mean length is larger than 3.7 using normal theory.
- (2) Test the same hypotheses using the Sign statistic. Find a 99% confidence interval.
- (3) Test the same hypotheses using the Wilcoxon rank statistic. Find a 99% confidence interval.

3. There are three kinds of electric bulbs. One want to know if the lifetime of them are all the same or not. The following table gives a tested results for some selected samples:

Bulb A	Bulb B	Bulb C
12	13	11
17	15	30
10	18	28
14	16	26
	21	29
		27

- (1) Test if there is a difference among group using the parametric one-way ANOVA.
- (2) Test the same hypotheses using a nonparametric method.

4. The following table gives bowling scores for 10 couples:

	1	2	3	4	5	6	7	8	9	10
Husband	147	158	131	142	183	151	196	129	155	158
Wife	122	128	125	123	115	120	108	143	124	123

- (1) Calculate the Pearson correlation coefficient, the Spearman's rank correlation coefficient and the Kendall tau correlation coefficient.
- (2) Test if they are significantly correlated based on the above three correlation coefficient.