Math 340 / 640 Fall 2024
Midterm Examination Two

Professor Adam Kapelner

November 14, 2024

Full Name ____

Code of Academic Integrity

Since the college is an academic community, its fundamental purpose is the pursuit of knowledge. Essential to the success of this educational mission is a commitment to the principles of academic integrity. Every member of the college community is responsible for upholding the highest standards of honesty at all times. Students, as members of the community, are also responsible for adhering to the principles and spirit of the following Code of Academic Integrity.

Activities that have the effect or intention of interfering with education, pursuit of knowledge, or fair evaluation of a student's performance are prohibited. Examples of such activities include but are not limited to the following definitions:

Cheating Using or attempting to use unauthorized assistance, material, or study aids in examinations or other academic work or preventing, or attempting to prevent, another from using authorized assistance, material, or study aids. Example: using an unauthorized cheat sheet in a quiz or exam, altering a graded exam and resubmitting it for a better grade, etc.

I acknowledge and agree to uphold this Code of Academic Integrity.

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signature date

Instructions

This exam is 110 minutes (variable time per question) and closed-book. You are allowed **one** page (front and back) of a "cheat sheet", blank scrap paper (provided by the proctor) and a graphing calculator (which is not your smartphone). Please read the questions carefully. Within each problem, I recommend considering the questions that are easy first and then circling back to evaluate the harder ones. No food is allowed, only drinks.

Problem 1 Let $X_1, X_2, \ldots \overset{iid}{\sim}$ some continuous random variable with $0 < \mu < \infty$ and $0 < \sigma^2 < \infty$. We also use the standard notation

$$\bar{X}_n := \frac{1}{n}\sum_{i=1}^{n} X_i \quad \text{and} \quad S_n^2 := \frac{1}{n-1}\sum_{i=1}^{n}(X_i - \bar{X}_n)^2.$$

(a) [6 pt / 6 pts] Use Chebyshev's inequality to prove the WLLN, i.e., that $\bar{X}_n \xrightarrow{p} \mu$.

(b) [6 pt / 12 pts] Assume n is large. Plot the approximate PDF of $\bar{X}_n$ denoted $f_{\bar{X}_n}(\bar{x})$. Label the horizontal and vertical axes. Indicate critical value(s) on the axes.

(c) [8 pt / 20 pts] Using the fact that $S_n^2 \xrightarrow{p} \sigma^2$ and the theorems we learned about in class, show the following fact about the ratio Student was investigating at the turn of the century:

$$\frac{\bar{X}_n - \mu}{\frac{S}{\sqrt{n}}} \xrightarrow{d} \mathcal{N}(0,\, 1)$$

For the remainder of the questions in this problem, assume that

$$X_1, \ldots, X_n \overset{iid}{\sim} \mathcal{N}\left(\mu,\, \sigma^2\right)$$

(d) [3 pt / 23 pts] Let $Z_i := (X_i - \mu)/\sigma$. How are following distributed?

$Z_1, \ldots, Z_n$

(e) [4 pt / 27 pts] The following has a brand name distribution. Find this distribution and its parameter(s).

$17 + 37\dfrac{Z_7}{Z_{11}}$

(f) [4 pt / 31 pts] The following has a brand name distribution. Find this distribution and its parameter(s).

$$\frac{\frac{\bar{X}_n - \mu}{\frac{\sigma}{\sqrt{n}}}}{\sqrt{\frac{\frac{n-1}{\sigma^2} S_n^2}{n-1}}}$$

(g) [7 pt / 38 pts] The following has a brand name distribution. Find this distribution and its parameter(s).

$$\frac{\frac{n-1}{\sigma^2} S_n^2}{\left(\frac{\bar{X}_n - \mu}{\frac{\sigma}{\sqrt{n}}}\right)^2}$$

(h) [7 pt / 45 pts] The following expression is distributed as a brand name variable. Find the brand name variable and its parameter values:

$$n\bar{X}_n^2 - 2n\mu\bar{X}_n + n\mu^2 + nS_n^2 - S_n^2$$

Problem 2 Some theoretical problems.

(a) [7 pt / 52 pts] Let $X \sim \text{Weibull}(k, \lambda)$. Find the most succinct expression as possible for $\mathbb{E}[X]$. I have started you off below. Hint: the solution contains a gamma function.

$$\mathbb{E}[X] = \int_{\mathbb{R}} x f_X(x) dx = \int_{\mathbb{R}} x \left(k\lambda(\lambda x)^{k-1} e^{-(\lambda x)^k} \right) \mathbb{1}_{x>0} \, dx = k\lambda^k \int_0^\infty x^k e^{-\lambda^k x^k} dx$$

(b) [7 pt / 59 pts] Let $X \sim \text{ParetoI}(k, \lambda)$. Find the distribution of $Y = X \mid X > c$ where $c > k$. If it's a brand-name rv, mark it as its brand name and find its parameters.

(c) [3 pt / 62 pts] Let $\boldsymbol{X} \sim \text{Mult}_3\left(9, \frac{1}{3}\mathbf{1}_3\right)$. Find the distribution of $Y = \mathbf{1}_k^\top \boldsymbol{X}$ where k is the appropriate dimension to make the vector operation legal.

(d) [5 pt / 67 pts] Let $\boldsymbol{X} \sim \text{Mult}_3\left(9, \frac{1}{3}\mathbf{1}_3\right)$. Find $\mathbb{V}\text{ar}\left[\boldsymbol{X}\right]$. Simplify your answer so that it is a function of $\boldsymbol{I}_3$, the identity matrix and $\boldsymbol{J}_3$, the matrix of all ones.

(e) [7 pt / 74 pts] If $X \sim \text{Laplace}(0, 1)$ and $Y = e^X$. Find $f_Y(y)$ in simplest form.

(f) [4 pt / 78 pts] If $X \sim F_{2\alpha, 2\beta}$, find $k_X(x)$ in simplest form.

(g) [7 pt / 85 pts] If $X \sim F_{2\alpha, 2\beta}$, find the distribution of $Y = \frac{\alpha}{\beta} X$. If it is a brand-name distribution, indicate which one and the values of its parameter(s). Hint: use kernels.

(h) [5 pt / 90 pts] If $X \sim \text{Bernoulli}(p) := p^x (1-p)^{1-x} \mathbb{1}_{x \in \{0,1\}}$, find the PMF of $Y = e^X$ in simplest form. Your answer should contain a $\mathbb{1}_{y \in \mathbb{S}_Y}$ term where $\mathbb{S}_Y$ is an explicit set.

(i) [3 pt / 93 pts] If $X \sim \text{ExtNegBin}(k, p)$ where $k > 0$ and $p \in (0, 1)$, what is $\mathbb{S}_X$?

(j) [7 pt / 100 pts] Each of the following distributions will be either "waiting time distributions", "error distributions" or neither (but not both). Underline those that are waiting time distributions. Draw a rectangle box around all the that are error distributions. Do not mark those that are neither waiting nor nor error distributions.

Erlang(4, 0.3) Gamma(π, e) χ^2_{17} $\mathcal{N}(1, 2^2)$ T_7 $F_{3,6}$ Weibull(1.6, 0.9)

$\text{Mult}_3(18, \frac{1}{3}\mathbf{1}_3)$ BetaPrime(6.1,9.7) Logistic(0,1) Laplace(0, π)

LogNormal(1,2) ParetoI(7,17) Gumbel(0,1)