

9)  $\mu_x \approx 9.951$

$\sigma_x \approx 0.255578$

when  $n=16$  and  $\lambda=0.1$

# **STAT 35000** **Introduction to Statistics**

Results of Project 4 NAME: JEFFREY STARK

- h) Repeat a)-g) above for  $n = 32, 64, 128$ , and  $\lambda = 0.05, 0.1, 0.2, 0.5, 1$ , and summarize the result in the table below.

Sampling Distribution of  $\bar{x}_n$  when sampling from the Exponential Distribution  $Exp(\lambda)$

$\lambda =$	$\mu =$	$\sigma =$	$n =$	$\mu_{\bar{x}} =$	$\sigma_{\bar{x}} =$
0.05	20	20	32	19.79432	3.472136
			64	20.16791	2.481169
			128	19.97461	1.733489
0.1	10	10	32	10.0262	1.737552
			64	10.03161	1.268634
			128	10.0133	0.9160128
0.5	2	2	32	1.99961	0.363771
			64	1.985944	0.245357
			128	1.99396	0.1717648
1	1	1	32	0.9969126	0.173031
			64	0.9975464	0.1242684
			128	1.002061	0.0925792

- B. Repeat all the steps in 1) above, but now simulate the sampling distribution of the statistic  $\bar{x}_n$  when sampling from the Normal Distribution  $N(\mu, \sigma^2)$ . You need only to replace `rexp(n, rate=??)` with `rnorm(n, mean=??, sd=??)` in step b) above.

Sampling Distribution of  $\bar{x}_n$  when sampling from the Normal Distribution  $N(\mu, \sigma^2)$

$\mu =$	$\sigma =$	$n =$	$\mu_{\bar{x}} =$	$\sigma_{\bar{x}} =$
10	1	16	10.00356	0.2538686
		25	10.00576	0.2012591
		36	9.999759	0.1638586
10	3	16	9.943951	2.365313
		25	10.06328	1.801514
		36	10.00814	1.475187
20	1	16	20.01679	0.2469165
		25	19.99982	0.2001644
		36	19.99854	0.1632168
20	3	16	19.98396	2.211655
		25	19.99822	1.795335
		36	19.94394	1.546872