

1. Scientific and statistical abstraction

- (a) **(5)** All plants received the same amount of water at the same time each day.
- (b) **(4)** No; variety is an inherent trait of the plant that is not randomly assigned.
- (c) **(8)** Let  $X_i$  be a random variable associated with the survival indicator for plant  $i$  from variety A, where  $i = 1, 2$ . The sample space for  $X_i$  is  $\{0, 1\}$ . Let  $Y_i$  be a random variable associated with the survival indicator for plant  $i$  from variety B, where  $i = 1, 2, 3$ . The sample space for  $Y_i$  is  $\{0, 1\}$ .

2. **(6)** The data are binary

3. Inference for the variety B probability

- (a) **(5)**  $2\log(p_B) + \log(1 - p_B)$
- (b) **(5)**  $U(p_B) = 2/p_B - 1/(1 - p_B)$
- (c) **(5)** The MLE  $\hat{p}_B$  satisfies  $U(\hat{p}_B) = 0$ . Solving for  $\hat{p}_B$  gives  $\hat{p}_B = 2/3$ .
- (d) **(4)** A general form for the score equation is

$$U(p_B) = \frac{n\bar{y}}{p_B} - \frac{n(1 - \bar{y})}{1 - p_B}.$$

Differentiating  $U(p_B)$  with respect to  $p_B$  and taking the negative sign gives as the observed information,

$$I_3(p_B) = 3\bar{y}/p_B^2 + 3(1 - \bar{y})/(1 - p_B)^2,$$

where  $\bar{Y} = 3^{-1}(Y_1 + Y_2 + Y_3)$ . Taking the expectation gives as the expected information

$$\bar{I}_3(p_B) = E[I_3(p_B)] = 3 \left( \frac{1}{p_B} + \frac{1}{1 - p_B} \right) = \frac{3}{p_B(1 - p_B)}.$$

- (e) **(8)** The estimated variance of  $\hat{p}_B$  is

$$\hat{V}\{\hat{p}_B\} = \frac{1}{3}(2/3)(1/3) = 0.074,$$

and the standard error is  $SE(\hat{p}_B) = 0.272$ . A 95% Wald interval is  $2/3 \pm 1.96(0.272)$ . This is  $[0.133, 1]$ .

(f) **(6)** The estimate is

$$\hat{\theta} = \log(2/3/(1 - 2/3)) = 0.693.$$

We estimate the standard deviation based on the asymptotic normal distribution of the estimator of the proportion. The derivative of  $\theta$  with respect to  $p_B$  is

$$\theta' = \frac{1}{p_B} + \frac{1}{1 - p_B}.$$

An estimate of  $\theta'$  is  $\hat{\theta}' = 3/2 + 3 = 4.5$ . Then, the standard error of  $\hat{\theta} = 4.5(0.272) = 1.224$ .

(g) **(7)** The canonical parametrization is

$$\exp[y\theta - B(\theta)],$$

where the canonical parameter is  $\theta = \log(p_B/(1-p_B))$ , and  $B(\theta) = \log(1+\exp(\theta))$ .

The sufficient statistic is  $Y$ .

(h) **(4)** Then, the mean of  $Y$  is  $B'(\theta) = \exp(\theta)(1 + \exp(\theta))^{-1}$ .

(i) **(5)** Yes

(j) **(5)** Yes

(k) **(5)** No

4. **(12)** Under the full model, the MLE of  $p_A$  is  $\hat{p}_A = 1$ . The likelihood under the full model is

$$L(\hat{p}_A, \hat{p}_B) = 1^2(0^0)(2/3)^2(1/3)^1 = 0.148.$$

The MLE of  $p = p_A = p_B$  under the reduced model is  $\hat{p} = 4/5$ . The likelihood under the reduced model is

$$L(\hat{p}) = (4/5)^4(1/5)^1 = 0.08192.$$

The log likelihood ratio statistic is

$$T_n = -2[\log(0.08192) - \log(0.148)] = 1.183.$$

A p-value is then  $2P(Z < -\sqrt{1.183})$ , where  $Z$  has a standard normal distribution. This is approximately  $2P(Z < -1.1) = 0.2714$ . We fail to reject the null hypothesis and conclude that the common probability appears to be appropriate.

5. **(6)** The study lacks replication.