

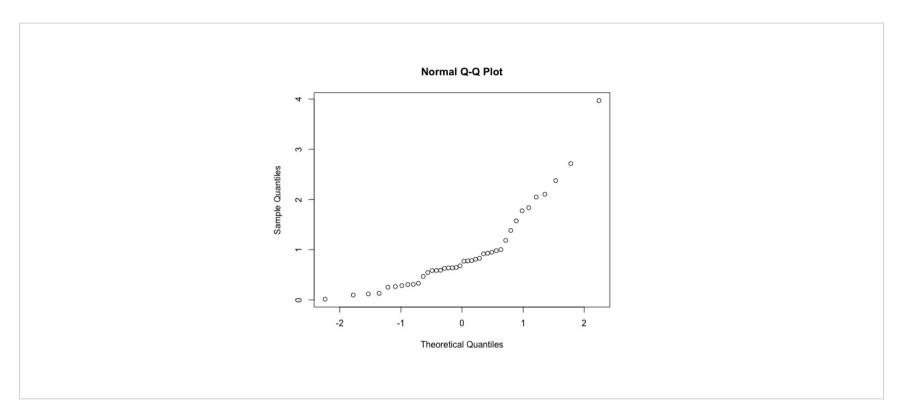
<u>Course</u> > <u>Midterm Exam 2</u> > <u>Midterm Exam 2</u> > 2. Multiple Choice

2. Multiple Choice

QQ-Plot

2/2 points (graded)

Consider an i.i.d. sample $X_1, X_2, \ldots, X_n \overset{\text{iid}}{\sim} P$ that has been reordered as $X_{(1)} \leq X_{(2)} \leq \ldots \leq X_{(n)}$. In the image below, we compare the empirical quantiles (from the data) to the standard Gaussian quantiles using a QQ-plot.



Does the distribution underlying the data have a heavier or lighter **right** tail than a Gaussian distribution?

heavier

○ lighter

~

Which of the following best represents the support of the distribution underlying the data?

 \bigcirc (0,1)

 \bigcirc (-2,2)

\bigcirc $(1,4)$			
$lacksquare$ $[0,\infty)$			





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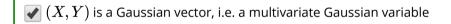
You have used 1 of 3 attempts

• Answers are displayed within the problem

Multivariate Gaussian

1/1 point (graded)

Let X and Y be two independent random variables with distribution $\mathcal{N}\left(0,1\right)$. Which of the following statements are correct? (Choose all that apply.)



$$lap{/}{\hspace{-0.1cm}/} (X+Y)$$
 and $(X-Y)$ are independent

$$\bigcirc$$
 Cov $(2X+Y,3X)=0$

$$lacksquare (X,Y) \sim \mathcal{N}_2 \left(0,I_2
ight)$$



Note: Partial credit is given

You have used 1 of 3 attempts

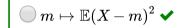
1 Answers are displayed within the problem

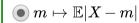
Median

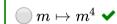
1/1 point (graded)

Let X be a random variable with pdf $f(x)=rac{1}{2}e^{-|x|}$, $x\in\mathbb{R}.$ The median of X minimizes which of the following functions?

(The notation $m \mapsto m^2$ denotes the function that takes input m and gives output m^2 , and similarly for other output functions.)











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You have used 1 of 3 attempts

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