Bookmarks

- Module 1: The Basics of R and Introduction to the Course
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Examples of Maximum Likelihood Estimation, Part II - Quiz

Bookmark this page

Question 1

1.0/1.0 point (graded)

The example in this segment looks at estimating θ in a (uniform) $U[0, \theta]$ distribution. We see that the n^{th} order statistic is: (Select all that apply)

- [x] a. A lower bound for θ
- [ ] b. An upper bound for θ
- [x] c. The maximum likelihood estimator.
- [x] d. The maximum value in our observation sample.

✔

Explanation

In this lecture segment, we see that maximizing the likelihood function results in choosing the n^{th} order statistic for our estimator. By definition, the n^{th} order statistic is the maximum value we observe. We know that must be greater than or equal to the nth order statistic because seeing a value greater than is a zero probability event in a $U[0, \theta]$ distribution.

- Module 5: Moments of a Random Variable, Applications to Auctions, & Intro to Regression
- Module 6: Special Distributions, the Sample Mean, the Central Limit Theorem, and Estimation
- **Module 7: Assessing and Deriving Estimators - Confidence Intervals, and Hypothesis Testing**

Assessing and Deriving Estimators
Finger Exercises due Nov 14, 2016 at 05:00 IST

Confidence Intervals and Hypothesis Testing
Finger Exercises due Nov 14, 2016 at 05:00 IST

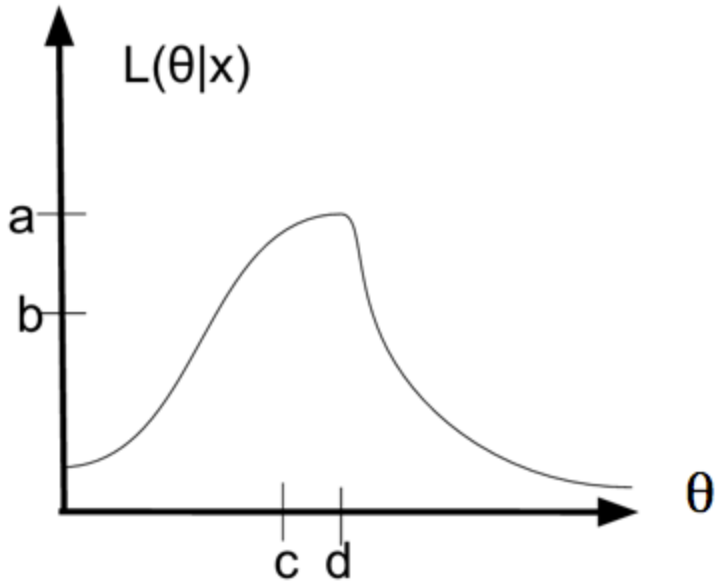
Module 7: Homework
Homework due Nov 07, 2016 at 05:00 IST

Submit You have used 1 of 2 attempts

Question 2

1.0/1.0 point (graded)

According to the following graph, which of the following is the maximum likelihood estimator?



- a

- Exit Survey

b

c

d ✔

Explanation
The maximum likelihood estimator is the value of the parameter where the likelihood function is maximized. (c) and (d) both represent values of the parameter, and the likelihood function is maximized at d.

Submit You have used 1 of 2 attempts

Discussion
Topic: Module 7 / Examples of Maximum Likelihood Estimation, Part II - Quiz

Show Discussion