

MITx: 14.310x Data Analysis for Social Scientists

Heli



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Another Example of Maximum Likelihood Estimation - Quiz

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Question 1

1.0/1.0 point (graded)

In this example we see a uniform distribution $U[\theta-\frac{1}{2},\theta+\frac{1}{2}]$. Which of the following is true about the n^{th} order statistic? (Select all that apply)

- lacksquare a. $oldsymbol{ heta}$ must be at least $rac{1}{2}$ below the n^{th} order statistic.
- $m{artheta}$ b. $m{ heta}$ can be no more than $rac{1}{2}$ below the $m{n^{th}}$ order statistic.
- lacksquare c. The n^{th} order statistic can be no more than $rac{1}{2}$ away from the first order statistic.
- ightharpoonup d d. The n^{th} order statistic can be no more than 1 away from the first order statistic.



Explanation

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

<u>Assessing and Deriving</u> Estimators

Finger Exercises due Nov 14, 2016 at 05:00 IST

<u>Confidence Intervals and</u> Hypothesis Testing

Finger Exercises due Nov 14, 2016 at 05:00 IST

Module 7: Homework

Homework due Nov 07, 2016 at 05:00 IST

In this example, the distribution has known length equal to 1. Therefore the 1^{st} and n^{th} order statistics cannot be separated by a length of more than 1. Also, the n^{th} order statistic cannot be more than $\frac{1}{2}$ above θ because $\theta + \frac{1}{2}$ is an upper bound on the distribution.

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Discussion

Topic: Module 7 / Another Example of Maximum Likelihood Estimation - Quiz

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