

MATH 358/658 Assignment 7  
Due March 26.

- Page 484 #6, #8
- Page 494 #2, #4, #7
- Open 'CI Script.R'. You will modify this R script to answer the following two questions.
  1. Simulate 1000 samples of size  $n = 20$  from a  $N(\mu = 10, \sigma = 1)$  density, and for each compute the 95% confidence interval for  $\mu$ . How many of your samples produce a confidence interval which contains the true  $\mu$ ?
  2. Now make a one-sided 90% confidence interval for  $\mu$  as  $(-\infty, c)$  for 1000 simulated samples of size  $n = 20$  from a  $N(\mu = 10, \sigma = 1)$  density. How many of these contain the true value  $\mu = 10$ ?

Obviously, you will need to modify the existing script to handle all changes related to  $n$ ,  $\sigma$ , and the number of simulations. When your script functions correctly, save it and e-mail it to me (erhardrj@wfu.edu) so I can verify you've done the problem correctly. An excellent way to verify your script is correct is to save it, close R, re-open R, and simply highlight the entire script and press F5. It should run without error.