STAT 454/556 Statistical Computing

Assignment 1

- 1. Develop two functions, one that calculates s^2 using the formation definition, and one that calculates s^2 based on the hand calculation equation. Generate data from a normal distribution. Use your functions to calculate s^2 for your generated data. Try this for various variances so that your data become closer and closer to the mean (less variance). What do you find, comment.
- 2. Write a program to compute e^{-12} using Taylor series (i.e. $e^x = \sum_{i=0}^{\infty} \frac{x^i}{i!}$) and also a program for $e^{-12} = 1/e^{12}$ where the denominator is a Taylor series. Discuss your findings and try to explain.
- 3. Textbook 2.1.a
- 4. Use the data from Textbook 2.1.a but using Fisher's scoring rather than Newton-Raphson.
- 5. Textbook 2.1.b