Homework #7

- **1.** (**15 points**) Do exercise 14.9.6 on page 346. (For part b and c, use exact confidence interval instead of the approximate z-interval formula of textbook in parts **b** and **c**. Please include your R commands for these parts.)
- **2.** (**10 points**) Do exercises 14.9.9 on page 346.
- **3.** (**10 points**) Do exercises 14.9.10 on page 347.
- **4.** (**10 points**) Do exercise 14.9.13 on page 348.
- **5.** (**10 points**) Run a Monte Carlo simulation to check the coverage of the Wald interval and the Wilson interval mentioned in lecture (or see equations (1) and (4) in the reference paper at link

http://projecteuclid.org/download/pdf_1/euclid.ss/1009213286, a pdf file is posted on Canvas also).

Simulate the 90% confidence intervals for n=60 and p=0.12.

Do 100,000 simulation runs to calculate the empirical coverages.

Do either of the intervals have correct coverage probability?

<u>Submit your R commands and your numerical estimates</u> of the two coverage probabilities, with your answer to above question.