

McGILL UNIVERSITY

FACULTY OF SCIENCE

DEPARTMENT OF MATHEMATICS AND STATISTICS

189-324B INTRODUCTION TO STATISTICS

FINAL EXAMINATION

Thursday April 14, 2005 2:00 P. M. to 5.00 P. M.

Examiner:

Dr. C. I. Petros

Associate Examiner:

Professor W. Anderson

INSTRUCTIONS

- Attempt all questions
- This exam will be marked out of 100.
- Non-programmable calculators are allowed
- All computations should be correct to 2 decimal places

This exam comprises of the cover, 3 pages of questions, 1 page listing distributions and 3 pages of tables.

1. Let Y_1, Y_2, \dots, Y_n be a random sample of size n from an infinite population with mean μ and variance σ^2

(a) (8 Marks) Show that $\sum_{i=1}^n (Y_i - \bar{Y})^2 = \sum_{i=1}^n (Y_i - \mu)^2 - n(\bar{Y} - \mu)^2$. Hence or otherwise show that $S^2 = \frac{\sum_{i=1}^n (Y_i - \bar{Y})^2}{n-1}$ is an unbiased estimator for σ^2

- (b) (6 Marks) Assuming that the Y_i 's are a sample from a normal population, obtain a 95 % confidence interval for the mean μ using the data for the heights of sons in Question # 4(c).

2. Let Y_1, Y_2, \dots, Y_n be a sample of size n from a population with density

$$f(y) = \begin{cases} \frac{1}{\theta} e^{-\frac{y}{\theta}} & \theta > 0 \quad y > 0 \\ 0 & \text{elsewhere} \end{cases}$$

Find an estimator for θ using the

- (a) (5 Marks) Method of Moments
 (b) (5 Marks) Method of Maximum Likelihood
 (c) (4 Marks) Show that the estimator in (b) is sufficient for θ
 (d) (6 Marks) A pollster is asked to estimate the level (percentage) of support for a certain candidate a week before the election. The maximum permissible error in the estimate is 1.5% with probability of 95%. How large should the sample be?
3. Let Y be a random sample of size 1 from

$$f(y) = \begin{cases} \theta y^{\theta-1} & 0 \leq y \leq 1, \quad \theta > 0 \\ 0 & \text{elsewhere} \end{cases}$$

- (a) (6 Marks) Obtain the power function of the test with rejection region: $Y > 4$
 (b) (6 Marks) Based on a single observation Y , find a uniformly most powerful test of size α for $H_0 : \theta = 2$ against $H_1 : \theta > 2$

4. Consider the linear model $Y_i = \alpha + \beta x_i + e_i$ where $e_i \sim N(0, \sigma^2)$ for $i = 1, 2, \dots, n$.
- (6 Marks) Obtain least square estimates for α and β
 - (4 Marks) Show that $\hat{\alpha}$ and $\hat{\beta}$ the estimators of α and β in (a) can be expressed as

$$\hat{\alpha} = \sum_{i=1}^n c_i Y_i \quad \text{and} \quad \hat{\beta} = \sum_{i=1}^n d_i Y_i$$

and that

(8 Marks)

$$\begin{array}{ll} \sum c_i = 1 & \sum c_i x_i = 0 \\ \sum d_i = 0 & \sum d_i x_i = 1 \end{array}$$

What can you conclude about the distributions of $\hat{\alpha}$ and $\hat{\beta}$

- (c) (6 Marks) For the following data where x = father's height and y = son's height

x:	60	62	64	65	66	67	68	70	72	74
y:	63.6	65.2	66	65.5	66.9	67.1	67.4	68.3	70.1	70

compute $\hat{\beta}$ and test $H_0 : \beta = 1$ against $H_1 : \beta < 1$ at $\alpha = 0.01$

$$\left[E(\hat{\beta}) = \beta, \quad Var(\hat{\beta}) = \frac{\sigma^2}{S_{xx}}, \quad S^2 = \frac{S_{yy} - \hat{\beta}S_{xy}}{n - 2} \right]$$

What does $\beta < 1$ signify?

5. (8 Marks) The number of accidents in the city of Montreal was observed for 400 days and the result is tabulated below.

# of accidents	Frequency
0	290
1	74
2	20
3	10
4	4
≥ 5	2

At 5% level of significance, test the hypothesis that the data came from a Poisson distribution.

6. (a) (8 Marks) A consumer testing service wishing to test the accuracy of thermostats of three different models of electric irons A,B, and C , set them at 480°F and obtained the following actual temperature readings.

A	474	496	467	471
B	492	498		
C	460	475	490	

Set out an ANOVA table and carry out a test at the 5% level of significance whether there is a difference among mean readings of the three types of thermostat, at a true temperature of 480° F.

- (b) (6 Marks) For a two-way ANOVA the following partial table is given. Fill out the missing information and test at the 5% level whether there are treatment and block effects..

Source of Variation	df	Sum of Squares	Mean Square	F
Treatments	3	52.8	-	-
Blocks	-	73.2	-	-
Error	12	-	-	-
Total	19	153.20		

7. (8 Marks) To determine the effectiveness of a new traffic control system, the number of accidents that occurred at 12 intersections during 4 weeks before and 4 weeks after the installation of the new system were observed. The following are the results:

Intersection	1	2	3	4	5	6	7	8	9	10	11	12
Accidents before	3	5	2	3	3	3	0	4	1	6	4	1
Accidents After	1	2	0	2	2	0	2	3	3	4	1	0

Use the sign test for matched pairs at the 0.05 level of significance to test $H_0 : \mu_1 = \mu_2$ against $H_1 : \mu_1 > \mu_2$ where μ_1 and μ_2 are the average number of accidents per week before and after the installation of the new system.

8. (8 Marks) Let $Y_1, Y_2 \dots, Y_n$ be a sample of size n from a $N(\mu, \sigma^2)$ distribution, and let $\bar{Y} = \frac{\sum_{i=1}^n Y_i}{n}$ and $S^2 = \frac{\sum_{i=1}^n (Y_i - \bar{Y})^2}{n-1}$ Name the distribution of each of the following:

(a) $\left(\frac{\bar{Y} - \mu}{\sigma/\sqrt{n}} \right)^2$

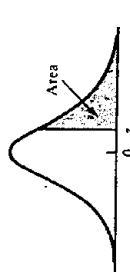
(b) $\sum_{i=1}^n \frac{(Y_i - \mu)^2}{\sigma^2}$

(c) $\sum_{i=1}^n \frac{(Y_i - \bar{Y})^2}{\sigma^2}$

(d) $\frac{\bar{Y} - \mu}{S/\sqrt{n}}$

Distribution	Probability Function	Mean	Variance	Moment-Generating Function
Binomial	$p(y) = \binom{n}{y} p^y (1-p)^{n-y};$ $y = 0, 1, \dots, n$	np	$np(1-p)$	$[pe^t + (1-p)]^n$
Geometric	$p(y) = p(1-p)^{y-1};$ $y = 1, 2, \dots$	$\frac{1}{p}$	$\frac{1-p}{p^2}$	$\frac{pe^t}{1 - (1-p)e^t}$
Hypergeometric	$p(y) = \frac{\binom{r}{y} \binom{N-r}{n-y}}{\binom{N}{n}};$ $y = 0, 1, \dots, n$ if $n \leq r$, $y = 0, 1, \dots, r$ if $n > r$	$\frac{nr}{N}$	$n \left(\frac{r}{N}\right) \left(\frac{N-r}{N}\right) \left(\frac{N-n}{N-1}\right)$	
Poisson	$p(y) = \frac{\lambda^y e^{-\lambda}}{y!};$ $y = 0, 1, 2, \dots$	λ	λ	$\exp[\lambda(e^t - 1)]$
Negative binomial	$p(y) = \binom{y-1}{r-1} p^r (1-p)^{y-r};$ $y = r, r+1, \dots$	$\frac{r}{p}$	$\frac{r(1-p)}{p^2}$	$\left[\frac{pe^t}{1 - (1-p)e^t} \right]^r$
Uniform	$f(y) = \frac{1}{\theta_2 - \theta_1}; \theta_1 \leq y \leq \theta_2$	$\frac{\theta_1 + \theta_2}{2}$	$\frac{(\theta_2 - \theta_1)^2}{12}$	$\frac{e^{i\theta_2} - e^{i\theta_1}}{i(\theta_2 - \theta_1)}$
Normal	$f(y) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left[-\left(\frac{1}{2\sigma^2}\right)(y - \mu)^2\right]$ $-\infty < y < +\infty$	μ	σ^2	$\exp\left(\mu t + \frac{t^2\sigma^2}{2}\right)$
Exponential	$f(y) = \frac{1}{\beta} e^{-y/\beta};$ $0 < y < \infty$	β	β^2	$(1 - \beta t)^{-1}$
Gamma	$f(y) = \left[\frac{1}{\Gamma(\alpha)\beta^\alpha} \right] y^{\alpha-1} e^{-y/\beta};$ $0 < y < \infty$	$\alpha\beta$	$\alpha\beta^2$	$(1 - \beta t)^{-\alpha}$
Chi-square	$f(y) = \frac{(y)^{(v/2)-1} e^{-y/2}}{2^{v/2} \Gamma(v/2)};$ $y^2 > 0$	v	$2v$	$(1 - 2t)^{-v/2}$
Beta	$f(y) = \left[\frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} \right] y^{\alpha-1} (1-y)^{\beta-1};$ $0 < y < 1$	$\frac{\alpha}{\alpha + \beta}$	$\frac{\alpha\beta}{(\alpha + \beta)^2(\alpha + \beta + 1)}$	does not exist in closed form

Table 4
Normal curve areas
Standard normal probability in right-hand
tail (for negative values of z areas are found
by symmetry)



Second decimal place of z

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641
0.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
0.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
0.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
0.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
0.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
0.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
0.7	.2420	.2389	.2358	.2327	.2296	.2266	.2236	.2206	.2177	.2148
0.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
0.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0722	.0708	.0694	.0681
1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0571	.0559
1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
1.8	.0359	.0352	.0344	.0336	.0329	.0322	.0314	.0307	.0301	.0294
1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0239	.0233
2.0	.0228	.0222	.0217	.0212	.0207	.0202	.0197	.0192	.0188	.0183
2.1	.0179	.0174	.0170	.0166	.0162	.0158	.0154	.0150	.0146	.0143
2.2	.0139	.0136	.0132	.0129	.0125	.0122	.0119	.0116	.0113	.0110
2.3	.0107	.0104	.0102	.0099	.0096	.0094	.0091	.0089	.0087	.0084
2.4	.0082	.0080	.0078	.0075	.0073	.0071	.0069	.0068	.0066	.0064
2.5	.0062	.0060	.0059	.0057	.0055	.0054	.0052	.0051	.0049	.0048
2.6	.0047	.0045	.0044	.0043	.0041	.0040	.0039	.0038	.0037	.0036
2.7	.0035	.0034	.0033	.0032	.0031	.0030	.0029	.0028	.0027	.0026
2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
2.9	.0019	.0018	.0017	.0017	.0016	.0016	.0015	.0015	.0014	.0014
3.0	.00135									
3.5	.000 233									
4.0	.000 031 7									
4.5	.000 003 40									
5.0	.000 000 287									

From R. E. Walpole, *Introduction to Statistics* (New York: Macmillan, 1968).

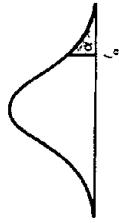


Table 5
Percentage points of the t distributions

From "Table of Percentage Points of the t -Distribution."

Computed by Maxine Merrington, Biometrika, Vol. 32 (1941), p.

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	$t_{.100}$	$t_{.050}$	$t_{.025}$	$t_{.010}$	$t_{.005}$	d.f.
	3.078	6.314	12.706	31.821	63.657	1
		1.886	2.920	4.303	6.965	2
		1.638	2.353	3.182	4.541	3
		1.533	2.132	2.776	3.747	4

Table 6. Percentage points of the χ^2 distributions

Table 6. (Continued)

df.	$\chi^2_{0.995}$	$\chi^2_{0.990}$	$\chi^2_{0.975}$	$\chi^2_{0.950}$	$\chi^2_{0.900}$	$\chi^2_{0.100}$	$\chi^2_{0.050}$	$\chi^2_{0.025}$	$\chi^2_{0.010}$	$\chi^2_{0.005}$	$\chi^2_{0.001}$	d.f.
1	0.0000393	0.0001571	0.0009821	0.0039321	0.0157908	2.70554	3.84146	5.02389	6.63490	7.87944	10.3966	1
2	0.010251	0.0201097	0.0506356	0.102587	0.210720	4.60517	5.99147	7.37776	9.21034	10.3966	12.8381	2
3	0.0717212	0.114832	0.215795	0.351846	0.584375	6.25139	7.81473	9.34840	11.3449	12.8381	14.8602	3
4	0.206990	0.297110	0.484419	0.710721	1.063623	7.77944	9.48773	11.1433	13.2767	14.8602	16.7496	4
5	0.411740	0.554300	0.831211	1.145476	1.61031	9.23635	11.0705	12.8325	15.0863	16.7496	18.5476	5
6	0.675727	0.872085	1.239043	1.68987	2.16735	2.83531	10.6446	12.5916	14.4494	16.8119	18.4753	6
7	0.989265	1.239043	1.646482	2.17973	2.73264	3.48954	13.3616	15.5073	17.5346	20.0902	21.9550	7
8	1.344419	1.646482	2.087912	2.70039	3.32511	4.16816	14.6827	16.9190	19.0228	21.6660	23.5893	8
9	1.734926											9
10	2.15585	2.55821	3.24697	3.94030	4.86518	5.9871	18.3070	20.4831	23.2093	25.1882	26.7569	10
11	2.60321	3.05347	3.81575	4.57481	5.57779	17.2750	19.6751	21.9200	24.7250	26.2170	28.2995	11
12	3.07382	3.57056	4.40379	5.22603	6.30380	18.5494	21.0261	23.3367	26.2161	28.2995	32.3476	12
13	3.56503	4.10691	5.00874	5.89186	7.04150	19.8119	22.3621	24.7356	27.6683	29.8194	33.4087	13
14	4.07468											14
15	4.60094	5.22935	6.26214	7.26094	8.54675	22.3072	24.9958	27.4884	30.5779	32.8013	34.2672	15
16	5.14224	5.81221	6.90766	7.96164	9.31223	23.5418	26.2962	28.8454	31.9999	34.2672	36.7566	16
17	5.69724	6.40776	7.56418	8.67176	10.0852	24.7690	27.5871	30.1910	33.4087	35.7185	38.0553	17
18	6.26481	7.01491	8.23075	9.39046	10.8649	25.9894	28.8693	31.5264	34.8053	37.1564	39.5585	18
19	6.84398	7.63273	8.90655	10.1170	11.6509	27.2036	30.1435	32.8523	36.1908	38.5822	40.9517	19
20	7.43386	8.26040	9.59083	10.85808	12.4426	28.4120	31.4104	34.1696	37.5662	39.9968	42.49278	20
21	8.02366	8.89720	10.28293	11.5913	13.2396	29.6151	32.6705	35.4789	38.9321	41.4010	44.3141	21
22	8.64272	9.54249	10.9823	12.3380	14.0415	30.8133	33.9244	36.7807	40.2894	42.7956	45.6449	22
23	9.26042	10.19567	11.6885	13.0905	14.8479	32.0069	35.1725	38.0757	41.6384	44.1813	47.9400	23
24	9.88623	10.8564	12.4011	13.8484	15.6587	33.1963	36.4151	39.3641	42.9798	45.5585	48.9517	24
25	10.5197	11.5240	13.1197	14.6114	16.4734	34.3816	37.6525	40.6465	44.3141	46.9278	49.5662	25
26	11.1603	12.1981	13.8439	15.3791	17.2919	35.5631	38.8852	41.9232	45.6417	48.2899	50.8922	26
27	11.8076	12.8786	14.5733	16.1513	18.1138	36.7412	40.1133	43.1944	46.9630	49.6449	52.3356	27
28	12.4613	13.5648	15.3079	16.9279	18.9392	37.9159	41.3372	44.4607	48.2782	50.9933	53.6720	28
29	13.1211	14.2565	16.0471	17.7083	19.7677	39.0875	42.5569	45.7222	49.5879	52.3356	55.6720	29
30	13.7867	14.9535	16.7908	18.4926	20.5992	40.2560	43.7729	46.9792	50.8922	53.6720	56.7659	30
40	20.7065	22.1643	24.4331	26.5093	29.0505	51.8050	55.7585	59.3417	63.6907	66.7659	70.4215	40
50	27.9067	29.7067	32.3574	34.7642	37.6886	63.1671	67.5048	71.4202	76.1539	79.4900	83.2129	50
60	35.5346	37.4848	40.4817	43.1879	46.4589	74.3970	79.0819	83.2976	88.3794	91.9517	96.3141	60
70	43.2752	45.4418	48.7576	51.7393	55.3290	85.5271	90.5312	95.0231	100.425	104.215	116.321	70
80	51.1720	53.5400	57.1532	60.3915	64.2278	96.5782	101.879	106.629	112.329	116.321	128.299	80
90	59.1963	61.7541	65.6466	69.1260	73.2912	107.565	113.145	118.136	124.116	128.299	135.807	90
100	67.3276	70.0648	74.2219	77.9295	82.3581	118.498	124.342	129.561	135.807	140.169	150.000	100

From "Tables of the Percentage Points of the χ^2 -Distribution." Biometrika, Vol. 32 (1941), pp. 138-139.
by Catherine M. Thompson. Reproduced by permission of Professor E. S. Pearson.

Table 7 Percentage points of the F distributions



Table 7 (Continued)

Denominator d.f.	Numerator d.f.									
	F _a									
	1	2	3	4	5	6	7	8	9	
1	.100	39.86	49.50	53.59	55.83	57.24	58.20	58.91	59.44	59.86
.050	16.14	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	245.0
.025	647.8	799.5	864.2	899.6	921.8	937.1	948.2	956.7	963.3	979.5
.010	4052	4999.5	5403	5625	5764	5859	5928	5982	6022	6075
.005	16211	20000	21615	22500	23437	23715	23925	24091	24255	24491
2	.100	8.53	9.00	9.16	9.24	9.29	9.33	9.35	9.37	9.38
.050	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.39
.025	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39	39.41
.010	98.50	99.00	99.17	99.25	99.30	99.33	99.36	99.37	99.39	99.41
.005	198.5	199.0	199.2	199.3	199.3	199.4	199.4	199.4	199.4	199.4
3	.100	5.54	5.46	5.39	5.34	5.31	5.28	5.27	5.25	5.24
.050	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.77
.025	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	14.39
.010	34.12	30.82	29.46	28.71	28.24	27.91	27.67	27.49	27.35	27.21
.005	55.55	49.80	47.47	46.19	45.39	44.84	44.43	44.13	43.88	43.63
4	.100	4.54	4.32	4.19	4.11	4.05	4.01	3.98	3.95	3.94
.050	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.95
.025	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.90	8.82
.010	21.20	18.00	16.69	15.98	15.52	15.21	14.98	14.80	14.66	14.50
.005	31.33	26.28	24.26	23.15	22.46	21.97	21.62	21.35	21.14	20.93
5	.100	4.06	3.78	3.62	3.52	3.45	3.40	3.37	3.34	3.32
.050	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.71
.025	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.59
.010	16.26	13.27	12.06	11.39	10.97	10.67	10.46	10.29	10.16	10.02
.005	22.78	18.31	16.53	15.56	14.94	14.51	14.20	13.96	13.77	13.57
6	.100	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96
.050	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.05
.025	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52	5.44
.010	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.84
.005	18.63	14.54	12.92	12.03	11.46	11.07	10.79	10.57	10.39	10.21
7	.100	3.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72
.050	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.62
.025	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.74
.010	12.25	9.55	8.45	7.85	7.46	7.19	6.99	6.84	6.72	6.60
.005	16.24	12.40	10.88	10.05	9.52	9.16	8.89	8.58	8.31	8.05