

ECON 401 Homework 4 solutions

1. Minimizing the variance constant from repeated measurements. We wish to estimate $\mu = \mathbb{E}[X]$ by using measurements y_1, \dots, y_N where $y_i = \mu + \epsilon_i$, $\epsilon_i \sim \mathcal{N}(0, \sigma^2)$, independently with μ . What are optimal estimators for the MLE estimator $\hat{\mu}$ and the BLUE estimator?

Solution:

We write the minimizing problem for measurements y_1, \dots, y_N and σ^2 as follows. Here we

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix} = \begin{bmatrix} \mu \\ \mu \\ \vdots \\ \mu \end{bmatrix} + \begin{bmatrix} \epsilon_1 \\ \epsilon_2 \\ \vdots \\ \epsilon_N \end{bmatrix}$$

we have measurements y_1, \dots, y_N or $y = (y_1, \dots, y_N)'$ and $\epsilon = (\epsilon_1, \dots, \epsilon_N)'$ and $\mu = \mathbb{E}[y_1, \dots, y_N]$. There are also the formulas for the MLE estimator in the linear case from the lecture:

$$\begin{aligned} \hat{\mu} &= (y'X)^{-1}X'y \\ &= \mathbf{1}'\mathbf{1}^{-1}y \\ &= \frac{1}{N}y' \mathbf{1} \\ &= \frac{1}{N}\sum y_i \end{aligned}$$

For the BLUE estimator we have

$$\begin{aligned} \hat{\mu}_{BLUE} &= (X'X)^{-1}X'y \\ &= \mathbf{1}'\mathbf{1}^{-1}y \\ &= \frac{1}{N}\sum y_i \end{aligned}$$

Notice that we $X'X = N$ for repeated measurements, $X'y = \sum y_i$ and $y'y = \sum y_i^2$ (very large number). $\hat{\mu}_{BLUE} = \hat{\mu} = \mathbb{E}[y]$ and the BLUE estimator of μ . Both of these finding were under isotropic noise. In the first case by working with determinants we can also be confident it works, and in the second case with very large noise, the measurements do not help in estimating μ and we cannot improve the optimal estimator of μ .

2. Estimating error variance and correlation coefficient. Suppose (x, y) in \mathbb{R}^2 is Gaussian, and let $\hat{\mu}$ denote the MLE estimator of μ given y and $\hat{\sigma}^2$ denote the maximum value of σ^2 . We define the relative mean square estimator error as $\rho = \mathbb{E}[(\hat{\mu} - \mu)^2] / \mathbb{E}[\sigma^2]$.

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Pete Greasley



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Using Homework Assignments in Cognitive Behavior Therapy Nikolaos Kazantzis, Frank P. Deane, Kevin R. Ronan, Luciano L'Abate, 2005-12-05 From case examples and clinical strategies to assessment measures sample homework assignments and practice models Using Homework Assignments in Cognitive Behavior Therapy provides the practitioner with all the tools needed to incorporate homework into therapy practice Jacket [European Control Conference 1995](#), 1995-09-05 Proceedings of the European Control Conference 1995 Rome Italy 5 8 September 1995 *The Assignment of Contractual Rights* Gregory J. Tolhurst, 2016-06-16 This book explains the existence meaning and application of the rules governing the assignment of contractual rights The second edition is updated and retains the structure of the first edition focusing on what is meant by assignment the distinction between legal and equitable assignments how an assignable contractual right is identified what formalities apply to assignment and what rights and remedies are available to the parties to an assignment In reviewing the first edition The Hon JD Heydon said it is essential reading for teachers especially those who teach contract equity and personal property Above all it should always be consulted read carefully slowly and repeatedly by any practitioner facing an assignment problem It is not only the best book ever written on its subject but among the best monographs dealing with legal doctrine published in recent years 2008 30 Sydney Law Review 169 **Globalization of Education** Joel Spring, 2008-11-19 Continuing Joel Spring's reportage and analysis of the intersection of global forces and education this text offers a comprehensive overview and synthesis of current research theories and models related to the topic Spring introduces readers to the processes institutions and forces by which schooling has been globalized and examines the impact of these forces on schooling in local contexts Designed for courses on globalization and education international and comparative education educational foundations multicultural education and educational policy the text is written in a clear narrative style to engage readers in thoughtful consideration of topics discussed Each chapter includes Key Points that summarize the content and suggest issues and questions for critical analysis discussion and debate [Technical Reports of the Teacher Assessment Project, School of Education, Stanford University](#), 1987 [English Language Arts, Grade 6 Module 2](#) PCG Education, 2015-12-14 Paths to College and Career Jossey Bass and PCG Education are proud to bring the Paths to College and Career English Language Arts ELA curriculum and professional development resources for grades 6 12 to educators across the country Originally developed for EngageNY and written with a focus on the shifts in instructional practice and student experiences the standards require Paths to College and Career includes daily lesson plans guiding questions recommended texts scaffolding strategies and other classroom resources Paths to College and Career is a concrete and practical ELA instructional program that engages students with compelling and complex texts At each grade level Paths to College and Career delivers a yearlong curriculum that develops all students ability to read closely and engage in text based discussions build evidence based claims and arguments conduct research and write from sources and expand their

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Rethinking School Susan Wise Bauer, 2018-01-09 If you read only one book on educating children this should be the book With a warm informative voice Bauer gives you the knowledge that will help you flex the educational model to meet the needs of your child San Francisco Book Review Our K 12 school system isn t a good fit for all or even most students It prioritizes a single way of understanding the world over all others pushes children into a rigid set of grades with little regard for individual maturity and slaps disability labels on differences in learning style Caught in this system far too many young learners end up discouraged This informed compassionate and practical guidebook will show you how to take control of your child s K 12 experience and negotiate the school system in a way that nurtures your child s mind emotions and spirit Understand why we have twelve grades and why we match them to ages Evaluate your child s maturity and determine how to use that knowledge

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Social Sciences Renita Coleman, 2018-08-27 *Designing Experiments for the Social Sciences* How to Plan Create and Execute Research Using Experiments is a practical applied text for courses in experimental design The text assumes that students have just a basic knowledge of the scientific method and no statistics background is required With its focus on how to effectively design experiments rather than how to analyze them the book concentrates on the stage where researchers are making decisions about procedural aspects of the experiment before interventions and treatments are given Renita Coleman walks readers step by step on how to plan and execute experiments from the beginning by discussing choosing and collecting a sample creating the stimuli and questionnaire doing a manipulation check or pre test analyzing the data and understanding and interpreting the results Guidelines for deciding which elements are best used in the creation of a particular kind of experiment are also given This title offers rich pedagogy ethical considerations and examples pertinent to all social science disciplines

Index of Patents Issued from the United States Patent Office United States. Patent Office, 1953

Grants and Awards for the Fiscal Year Ended ... National Science Foundation (U.S.), 1976

Homework 4 Stanford University Book Review: Unveiling the Magic of Language

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