

# Homework 11: Parametric Inference of Normal Distributions (due Monday)

Due by 8 pm, 18.03.2018, 8.8, 8.8, 8.8, 8.8, 8.8, 8.8, 8.8

10. The following likelihood is sample of the random process of 1000 independent observations of  $\theta$ . The standard deviation of the samples is 10.

Notes: All values are parametrically modeled.

(a) Find the best point estimate of the mean.

$\bar{y}$  is the best point estimate of  $\mu$ . Therefore, the best point estimate of the population mean is  $\mu = 10$ .

(b) Find the 95% confidence interval for the mean (using normal distribution).

95% Confidence interval (using 1.96,  $\sigma = 10$ ,  $n = 1000$ ):

$$\mu \pm 1.96 \cdot \frac{\sigma}{\sqrt{n}} = \frac{1000}{\sqrt{1000}} \pm 1.96 \cdot 10$$

$$\mu \pm 1.96 \cdot 10 = 10 \pm 19.6 = [10 - 19.6, 10 + 19.6]$$

$$\mu \pm 1.96 \cdot \frac{\sigma}{\sqrt{n}} = 10 \pm 1.96 \cdot \frac{10}{\sqrt{1000}} = 10 \pm 1.96 \cdot 0.316 = 10 \pm 0.62$$

$$[9.38, 10.62]$$

(c) Find the 95% confidence interval for the mean (using t-distribution).

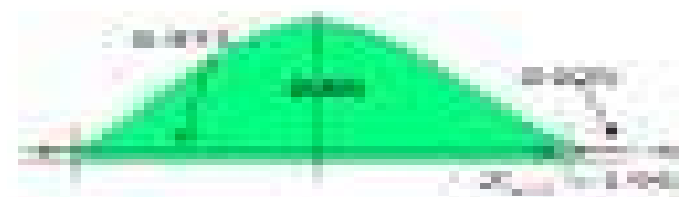
$$\mu \pm 1.96 \cdot \frac{\sigma}{\sqrt{n}} = 10 \pm 1.96 \cdot 10$$

Let's use  $\frac{\sigma}{\sqrt{n}}$  as standard deviation and  $\mu = 10$ . Therefore, the corresponding t-value for this case is 1.96.

$$\mu \pm 1.96 \cdot 10$$

$$\mu \pm 1.96 \cdot \frac{\sigma}{\sqrt{n}} = 10 \pm 1.96 \cdot \frac{10}{\sqrt{1000}}$$

$$10 \pm 1.96 \cdot 0.316 = 10 \pm 0.62 = [9.38, 10.62]$$



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