

ECON363 Homework 4 solutions

1. Estimating the unknown constant from repeated measurements. We write the unknown $\mu = A(0)$, i.e. the measurement $y_i = \mu + \varepsilon_i + \delta_{i1}$, $i = 1, \dots, N$, where ε_i are iid $N(0, \sigma^2)$, uncorrelated with μ . What are optimal expressions for the BLUE estimator $\hat{\mu}$, and the BLUE error?

Solution:

We write the relationship between the measurements y_i for $i = 1, \dots, N$, and μ in matrix form as

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix} \mu + \begin{bmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \vdots \\ \varepsilon_N \end{bmatrix}$$

or, more compactly, as $y = X\mu + \varepsilon$ where $y = (y_1, \dots, y_N)'$, $X = 1$ and $\varepsilon = (\varepsilon_1, \dots, \varepsilon_N)'$. There are now two alternatives for the BLUE estimator in the linear measurement case: the ordinary

$$\begin{aligned} \hat{\mu} &= (X'X)^{-1}X'y = (N)^{-1}1'y = \bar{y} \\ &= \mathbf{1}'(\mathbf{1}\mathbf{1}' + \lambda\mathbf{I})^{-1}\mathbf{1}'y \\ &= (\mathbf{1}'\mathbf{1} + \lambda\mathbf{I})^{-1}\mathbf{1}'y \\ &= \frac{\mathbf{1}'y}{N + \lambda} \end{aligned}$$

For the exact constant we have

$$\begin{aligned} \hat{\mu}_{\text{exact}} &= \hat{\mu} = (N)^{-1}\mathbf{1}'\mathbf{1}\mu + (N)^{-1}\mathbf{1}'\varepsilon \\ &= \mu + \mathbf{1}'(\mathbf{1}\mathbf{1}' + \lambda\mathbf{I})^{-1}\mathbf{1}'\varepsilon \\ &= \mu + (\mathbf{1}'\mathbf{1} + \lambda\mathbf{I})^{-1}\mathbf{1}'\varepsilon \\ &= \frac{\mathbf{1}'\varepsilon}{N + \lambda} \end{aligned}$$

Note that as $N \rightarrow \infty$ for perfect noise measurements, $\hat{\mu}_{\text{exact}} \rightarrow 0$ and as $\lambda \rightarrow \infty$ (very large noise), $\hat{\mu}_{\text{exact}} \rightarrow 1 = \hat{\mu}$. Thus, our prior knowledge of μ . Both of these limiting cases make intuitive sense. In the first case, by making more measurements we can drive the estimator $\hat{\mu}$ exactly, and in the second case with very large noise, the measurements do not help in estimating μ and we cannot improve the original constant of μ .

2. Estimation error variance and correlation coefficient. Suppose (x, y) is \mathbb{R}^2 is Gaussian, and let \hat{x} denote the BLUE estimator of x given y , and \hat{y} denote the expected value of y . We define the relative mean square estimator error as $\sigma = \mathbb{E}[(\hat{x} - x)^2] / \mathbb{E}[x^2] = \sigma^2 / \mathbb{E}[x^2]$.

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AW Rasmussen



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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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Happiness Education Gerald W. Fry, Haelim Chun, 2023-07-31 This edited collection challenges the common preoccupation with knowledge acquisition and academic achievement by comparing the aims and cultural beliefs which drive education in different countries throughout the world Through case studies from countries in Asia Latin America Africa and Europe the authors present how education can be approached holistically to foster student happiness and well being The book illustrates wide ranging interpretations of what it means to provide a good education and how student centered holistic approaches to learning can be effective in promoting creativity tolerance student well being and an appreciation of environmental and societal responsibilities Based on rigorous mixed method empirical research it highlights how the integration of happiness in education can not only enhance academic excellence but can also have a positive impact on the students overall well being This cutting edge book focuses on the holistic development and well being of students and will be a relevant reading for educators researchers and students in such diverse fields as psychology the sociology and philosophy of education intercultural education education policy and politics leadership management mental health and international and comparative education

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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Storytelling-Case Archetype Decoding and Assignment Manual (SCADAM) Arch G. Woodside,Suresh C. Sood,2016-01-08 Storytelling Case Archetype Decoding and Assignment Manual reviews tourism and hospitality applications of Jung s work on archetypes in shaping behavior and unconscious conscious thought This book provides tools for confirming relevancy and falsifying incorrect archetype assignments of stories consumers and brands tell

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Abroad section that examines problems and strategies for teaching American history to foreign audiences or recent immigrants A comprehensive annotated guide directs teachers to additional print and online resources

Resources in Education, 1999 *The Law of Higher Education, A Comprehensive Guide to Legal Implications of Administrative Decision Making* William A. Kaplin, Barbara A. Lee, Neal H. Hutchens, Jacob H. Rooksby, 2019-04-01 Your must have resource on the law of higher education Written by recognized experts in the field the latest edition of The Law of Higher Education Vol 2 offers college administrators legal counsel and researchers with the most up to date comprehensive coverage of the legal implications of administrative decision making In the increasingly litigious environment of higher education William A Kaplin and Barbara A Lee s clear cogent and contextualized legal guide proves more and more indispensable every year Two new authors Neal H Hutchens and Jacob H Rooksby have joined the Kaplin and Lee team to provide additional coverage of important developments in higher education law From hate speech to student suicide from intellectual property developments to issues involving FERPA this comprehensive resource helps ensure you re ready for anything that may come your way Includes new material since publication of the previous edition Covers Title IX developments and intellectual property Explores new protections for gay and transgender students and employees Delves into free speech rights of faculty and students in public universities Expands the discussion of faculty academic freedom student academic freedom and institutional academic freedom Part of a 2 volume set If this book isn t on your shelf it needs to be

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The Mental Health Professional and the New Technologies Marlene M. Maheu, Myron L. Pulier, Frank H. Wilhelm, Joseph P. McMenamin, Nancy E. Brown-Connolly, 2004-09-22 New communication technologies have changed the world of mental health professionals and their patients This practical handbook guides readers through the new practice arenas

Designing Experiments for the

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

In a digital era where connections and knowledge reign supreme, the enchanting power of language has become much more apparent than ever. Its power to stir emotions, provoke thought, and instigate transformation is really remarkable. This extraordinary book, aptly titled "**Homework 4 Stanford University**," written by a very acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound effect on our existence. Throughout this critique, we will delve into the book's central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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