

CLASS: MA IV

2022

QUIZ

Prof Soga

TIME: 1 HOUR

 $\sum x^2$

Instructions: Answer all questions

 $\sum x$ $= \bar{x}n$ $\rightarrow N(\mu, \sigma^2)$

1. Show that $s^2 = \frac{1}{n-1} \sum (x - \bar{x})^2$ is unbiased for population variance σ^2
2. Define completeness
3. If $x \sim N(\mu, 81)$, find the 95% confidence interval for μ when $\bar{x} = 14$ and $n = 100$
4. Define Neyman-Pearson Lemma

$$Z = \frac{\bar{X} - \mu}{\sigma/\sqrt{n}}$$