

UNIVERSITY OF SWAZILAND
FINAL EXAMINATION PAPER 2006

TITLE OF PAPER: INFERENTIAL STATISTICS

COURSE CODE : ST 232

TIME ALLOWED : TWO (2) HOURS

**INSTRUCTIONS : THIS PAPER HAS FIVE QUESTIONS.
 ANSWER ANY FOUR(4) QUESTIONS.
 EACH QUESTION CARRIES 15 MARKS.**

REQUIREMENTS: Scientific Calculator

**PLEASE DO NOT OPEN THIS PAPER UNTIL PERMISSION HAS BEEN
GRANTED BY THE INVIGILATOR**

QUESTION ONE

- (a) The random variable Z_1, Z_2, \dots, Z_n is from a normal distribution with mean $\frac{(n-1)S^2}{\sigma^2} \mu$ and variance σ^2 . If $\frac{\sum_{i=1}^n (z_i - \bar{z})^2}{\sigma^2} = \frac{(n-1)S^2}{\sigma^2}$, show that for $n=2$, $\frac{(n-1)S^2}{\sigma^2}$ has a chi-square distribution with 1-degree of freedom.
- (b) If $\hat{\theta}$ is an estimator of θ and B is the bias, show that the mean square error of $\hat{\theta}$, is $MSE(\hat{\theta}) = \text{Var}(\hat{\theta}) - B^2$. Where $\text{Var}(\hat{\theta})$ is the variance of $\hat{\theta}$.

(6+9)Marks

QUESTION TWO

A study was conducted to assess the amount of chemical residues found in the brain tissue of pelicans. In a test for DDT, random samples of $n_1=10$ Juveniles and $n_2=13$ Nestlings gave the results as:

JUVENILES	NESTLINGS
$\bar{y}_1=0.041$	$\bar{y}_2=0.026$
$s_1=0.017$	$s_2=0.006$

Test the hypothesis that there is no difference between mean amounts of DDT found in Juveniles and Nestlings against the alternative that the Juveniles have a larger mean at 5% level of significance.

(15)Marks

QUESTION THREE

Let Y_1, Y_2, \dots, Y_n be the order statistics of a random sample of size n from a distribution of the continuous type. Given

that $G_r(y) = \sum_{k=r}^n \binom{n}{k} [F(y)]^k (1-F(y))^{n-k}$, prove

that $g_r(y) = \frac{n! [F(y)]^{r-1}}{(r-1)!(n-r)!} [1-F(y)]^{n-r} (f(y))$, for $a < y < b$.

(15)Marks

QUESTION FOUR

Let P be the forced vital capacity (the volume of air a person can expel from his lungs) for a male freshman. Seventeen observations of P , which have been recorded, are:

3.7 3.8 4.0 4.3 4.7 4.8 4.9 5.0 5.2 5.4 5.6 5.6 5.6 5.7 6.2 6.8 7.6.

(a) Find the median, the first and third quartiles for this ordered distribution.

(b) Find the 35th and 65th percentiles for this ordered distribution.

(3+3+3+3+3)Marks

QUESTION FIVE

(a) Given a random sample x_1, x_2, \dots, x_n from a population with $N(\mu_1, \sigma^2)$ and another sample y_1, y_2, \dots, y_n from a population with $N(\mu_2, \sigma^2)$. Derive an expression for 90% confidence for $\mu_1 - \mu_2$, when σ^2 is known.

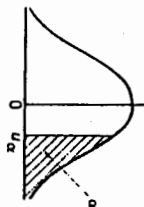
(b) The random sample z_1, z_2, \dots, z_n has mean $E(z_i) = \mu$ and

variance $V(z_i) = \sigma^2$. Prove that $s^2 = \frac{\sum_{i=1}^n (z_i - \bar{z})^2}{n-1}$ is an unbiased

estimation for σ^2 .

(9+6)Marks

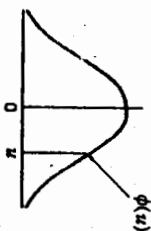
The u_α values tabulated are such that $\Pr(U > u_\alpha) = \alpha$, where $U \sim N(0,1)$



α	u_α	α	u_α	α	u_α	α	u_α
0.50	0.00000	0.34	0.41246	0.18	0.91537	0.025	1.98000
0.49	0.02807	0.33	0.43991	0.17	0.95418	0.020	2.05375
0.48	0.05015	0.32	0.46770	0.16	0.99446	0.010	2.32635
0.47	0.07527	0.31	0.49585	0.15	1.03643	0.009	2.36562
0.46	0.10004	0.30	0.52440	0.14	1.08032	0.008	2.40891
0.45	0.12566	0.29	0.55338	0.13	1.12639	0.007	2.45726
0.44	0.15097	0.28	0.58284	0.12	1.17499	0.006	2.51214
0.43	0.17637	0.27	0.61281	0.11	1.22653	0.005	2.57583
0.42	0.20189	0.26	0.64335	0.10	1.28155	0.004	2.65207
0.41	0.22754	0.25	0.67449	0.09	1.34076	0.003	2.74778
0.40	0.25335	0.24	0.70630	0.08	1.40517	0.002	2.87816
0.39	0.27932	0.23	0.73885	0.07	1.47579	0.001	3.09023
0.38	0.30548	0.22	0.77279	0.06	1.55477	0.0005	3.29053
0.37	0.33185	0.21	0.80842	0.05	1.64485	0.0001	3.71902
0.36	0.35846	0.20	0.84612	0.04	1.75089	0.00005	3.89080
0.35	0.38532	0.19	0.87790	0.03	1.88079	0.00001	4.26489

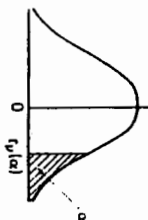
Table 6 ORDINATES OF THE STANDARDISED NORMAL DISTRIBUTION

The function tabulated is $\phi(u) = \frac{1}{\sqrt{2\pi}} e^{-u^2/2}$.



u	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
0.0	0.39894	0.39895	0.39104	0.38139	0.36827	0.35207	0.33322	0.31225	0.28969	0.26609
1.0	0.24197	0.21785	0.19419	0.17137	0.14973	0.12952	0.11082	0.09405	0.07895	0.06562
2.0	0.05399	0.04398	0.03547	0.02833	0.02239	0.01763	0.01368	0.01042	0.00782	0.00585
3.0	0.00443	0.00327	0.00238	0.00172	0.00123	0.00087	0.00061	0.00042	0.00029	0.00020
4.0	0.00013	0.00009	0.00006	0.00004	0.00002	0.00002	0.00001	0.00001	0.00000	0.00000

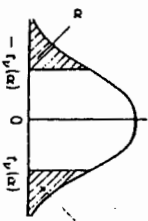
ONE-SIDED TEST



$\Pr(T_\nu > t_\alpha(\alpha)) = \alpha$,
for ν degrees of freedom.

ν	$\alpha = 0.4$	0.25	0.1	0.05	0.025	0.01	0.005	0.0025	0.001	0.0005
1	0.325	1.000	3.078	6.314	12.706	31.821	63.657	127.320	318.310	636.620
2	0.289	0.816	1.888	2.920	4.303	6.965	9.925	14.089	22.327	31.598
3	0.277	0.785	1.638	2.353	3.182	4.541	5.841	7.453	10.214	12.924
4	0.267	0.741	1.533	2.132	2.778	3.747	4.604	5.598	7.173	8.610
5	0.261	0.727	1.476	2.015	2.571	3.365	4.032	4.773	5.893	6.869
6	0.256	0.718	1.440	1.943	2.447	3.143	3.707	4.317	5.208	5.959
7	0.253	0.711	1.415	1.895	2.365	2.998	3.498	4.029	4.785	5.408
8	0.252	0.708	1.397	1.860	2.306	2.896	3.355	3.833	4.501	5.041
9	0.251	0.703	1.383	1.833	2.262	2.821	3.250	3.690	4.297	4.781
10	0.250	0.700	1.372	1.812	2.228	2.764	3.169	3.581	4.144	4.587
11	0.250	0.697	1.363	1.796	2.201	2.718	3.108	3.497	4.025	4.437
12	0.250	0.695	1.356	1.782	2.179	2.681	3.055	3.428	3.930	4.318
13	0.250	0.694	1.350	1.771	2.160	2.650	3.012	3.372	3.852	4.221
14	0.250	0.692	1.346	1.761	2.146	2.624	2.977	3.326	3.787	4.140
15	0.250	0.691	1.341	1.753	2.131	2.602	2.947	3.286	3.733	4.073
16	0.250	0.690	1.337	1.746	2.120	2.583	2.921	3.252	3.686	4.015
17	0.257	0.689	1.333	1.740	2.110	2.567	2.898	3.222	3.646	3.966
18	0.257	0.688	1.330	1.734	2.101	2.552	2.878	3.197	3.610	3.922
19	0.257	0.688	1.328	1.729	2.093	2.539	2.861	3.174	3.579	3.883
20	0.257	0.687	1.325	1.725	2.086	2.528	2.846	3.153	3.552	3.850
21	0.257	0.686	1.323	1.721	2.080	2.518	2.831	3.135	3.527	3.819
22	0.256	0.686	1.321	1.717	2.074	2.508	2.819	3.119	3.506	3.792
23	0.256	0.685	1.318	1.714	2.069	2.500	2.807	3.104	3.485	3.767
24	0.256	0.685	1.318	1.711	2.064	2.492	2.797	3.091	3.467	3.745
25	0.256	0.684	1.316	1.708	2.060	2.485	2.787	3.078	3.450	3.725
26	0.256	0.684	1.315	1.706	2.056	2.479	2.779	3.067	3.435	3.707
27	0.256	0.684	1.314	1.703	2.052	2.473	2.771	3.057	3.421	3.690
28	0.256	0.683	1.313	1.701	2.048	2.467	2.763	3.047	3.408	3.674
29	0.256	0.683	1.311	1.699	2.045	2.462	2.756	3.038	3.396	3.659
30	0.256	0.683	1.310	1.697	2.042	2.457	2.750	3.030	3.385	3.648
40	0.254	0.679	1.303	1.684	2.021	2.423	2.704	2.971	3.307	3.551
60	0.254	0.671	1.298	1.671	2.000	2.390	2.660	2.915	3.232	3.460
120	0.254	0.677	1.289	1.658	1.980	2.358	2.617	2.860	3.160	3.373
∞	0.253	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

TWO-SIDED TEST



$\Pr(T_\nu > t_\alpha(\alpha) \text{ or } T_\nu < -t_\alpha(\alpha)) = 2\alpha$,
for ν degrees of freedom.

