## Grading scheme

October 19, 2010

1.

a. Correct PDF - 1point. Correct CDF - 1point.

b. 34/64 - 1point.

2.

a. Correct mean=1.5 - 1point. 0% of the time expect to see the sum of 3 coin flips take on its mean value - 1 point.

b. Var=0.75. 1 point.

3.

d - 1 point.

4. State that  $s^2$  is **unbiased** estimator of  $\sigma^2$ , or writing  $E(s^2) = \sigma^2$  - 1point. Provind correctly  $E(s^2) = \sigma^2$  by showing all stepts - 1point. Providing a sloppy or a weak proof of  $E(s^2) = \sigma^2$  - 0.5 point.

5.

a. E(Y|x) = 0 - 1point.

b. COV(X,Y) = 0 - 1 point. Correct proof that X and Y are NOT independent - 1 point.

c. P(X = 1) = 0.40 - 1 point.

d. 0. This can be shown mathematically or correctly arguing intuitively - 2 points.

6. Show all steps proving the fact that  $E(\bar{x}) = \mu$  - 1 point. Assumption: iid - 1 point.

7. Test  $\frac{Z-2}{1/n^{1/2}}$  1 point. Stating that this test statistic is distributed N(0,1) - 1point.

8.

a. 60000 - 1point.

b.  $\frac{4}{2} = 2$  - 1point. Writing correct the hypothesis 0.5point. Explaining correctly how to use the tables in the back of textbook - 0.5 point.

9.

a. 4 - 1 point.

b.  $\chi_2^2 - 1$  point. If stating that Y has  $\chi^2$  distribution- 0.5 point. 10.

E(Y) = 9, Var(Y) = 8 1 point; Y is distributed N(9,8) 1 point. Stating that Y has normal distribution with incorrect mean and variance 0.5 point.

NOTE: the only reason you can request for regrading is if this scheme had not been applied to your exam. Exams written in pencil cannot be regraded as per university policy. If you decide to request regrading write explicitly the reason and indicate the question to remark.