



KTH Teknikvetenskap

Statistical Inference

SPRING 2010

Homework 4

DUE MAY 21.

These problems are from Schervish book on Theory of Statistics.

PROBLEM 1: Chapter 4: Problem 19, p. 287 in “Theory of Statistics”. Part (a) is a challenge. When I gave this course to about 15 PhD students at Brown nobody solved part (a). I’m sure you will prove to be better than they were...

PROBLEM 2: Chapter 4: Problem 31 (a,c,d,e), p. 289 in “Theory of Statistics”.

PROBLEM 3: Chapter 4: Problem 41, p. 291 in “Theory of Statistics”.

PROBLEM 4: Chapter 4: Problem 52, p. 292 in “Theory of Statistics”.

PROBLEM 5: Chapter 5: Problem 6, p. 339 in “Theory of Statistics”.

PROBLEM 6: Chapter 5: Problem 15, p. 341 in “Theory of Statistics”.

PROBLEM 7: Chapter 5: Problem 41, p. 343 in “Theory of Statistics”.

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