

ST102 Exercise 15

In this exercise you will practice aspects of asymptotic distributions and interval estimation. Question 1 requires you to obtain the asymptotic sampling distribution of the maximum likelihood estimator of the Bernoulli parameter, π . Question 2 uses the sample standard deviation for determining a confidence interval for the population mean. In Question 3, think about using a two-point (i.e. Bernoulli) distribution. Finally, Question 4 requires you to evaluate whether “ s ” of the sample standard deviation is appropriate to calculate a confidence interval.

Your answers to this problem set should be submitted as a pdf file upload to Moodle. Submission is required during the week of Monday 15 February 2021 as directed by your class teacher. It will be covered by your class teacher in your Bernoulli class, which will take place in the week commencing Monday 22 February 2021.

- 1.* Let $\{X_1, X_2, \dots, X_n\}$ be a random sample from a Bernoulli distribution with parameter π , where $0 < \pi < 1$. By computing Fisher information, determine the asymptotic distribution of the maximum likelihood estimator of π , which is $\hat{\pi} = \bar{X}$.

$$f(x; \pi) = \begin{cases} \pi & \text{for } x = 1 \\ 1 - \pi & \text{for } x = 0 \end{cases}$$

$$f(x; \pi) = \pi^x (1 - \pi)^{1-x}$$

$$\ln(p(x; \pi)) = x \ln \pi + (1 - x) \ln(1 - \pi)$$

$$\frac{d \ln(p(x; \pi))}{d\pi} = \frac{x}{\pi} - \frac{1 - x}{1 - \pi}$$

$$\frac{d^2 \ln(p(x; \pi))}{d\pi^2} = \frac{-x}{\pi^2} - \frac{1 - x}{(1 - \pi)^2}$$

$$\begin{aligned} \text{Option 1: } I(\pi) &= - \sum_x (\pi^x (1 - \pi)^{1-x}) \left(\frac{-x}{\pi^2} - \frac{1 - x}{(1 - \pi)^2} \right) \\ &= \sum_x (\pi^x (1 - \pi)^{1-x}) \left(\frac{x}{\pi^2} + \frac{1 - x}{(1 - \pi)^2} \right) \\ &= \frac{1}{\pi^2} \sum_x x f(x; \pi) + \frac{1}{(1 - \pi)^2} \left(\sum_x f(x; \pi) - \sum_x x f(x; \pi) \right) = \frac{1}{\pi} + \frac{1 - \pi}{(1 - \pi)^2} \\ &= \frac{1}{\pi} + \frac{1}{1 - \pi} = \frac{1 - \pi}{\pi(1 - \pi)} + \frac{\pi}{\pi(1 - \pi)} = \frac{1}{\pi(1 - \pi)} \end{aligned}$$

$$\begin{aligned} \text{Option 2: } I(\pi) &= - \sum_x (\pi^x (1 - \pi)^{1-x}) \left(\frac{-x}{\pi^2} - \frac{1 - x}{(1 - \pi)^2} \right) \\ &= \sum_x (\pi^x (1 - \pi)^{1-x}) \left(\frac{x}{\pi^2} + \frac{1 - x}{(1 - \pi)^2} \right) = E \left(\frac{x}{\pi^2} + \frac{1 - x}{(1 - \pi)^2} \right) \\ &= \frac{\pi}{\pi^2} + \frac{1 - \pi}{(1 - \pi)^2} = \frac{1}{\pi(1 - \pi)} \end{aligned}$$

$\hat{\pi} \sim^a N \left(\pi, \frac{\pi(1 - \pi)}{n} \right)$ is the asymptotic distribution of the MLE of π ($\hat{\pi}$).

Elementary Statistical Theory For Behavior Scientists

**Bruce M. King, Patrick J.
Rosopa, Edward W. Minium**



Elementary Statistical Theory For Behavior Scientists:

Elementary Statistical Theory for Behavioral Scientists John Whealdon Cotton,1967 *Elementary Statistical Theory for Behavior Scientists* John Whealdon Cotton,1967 Elementary Statistical Theory in Sociology Basu,2023-07-31

Statistical Reasoning in the Behavioral Sciences Bruce M. King,Patrick J. Rosopa,Edward W. Minium,2018-04-24 Cited by more than 300 scholars Statistical Reasoning in the Behavioral Sciences continues to provide streamlined resources and easy to understand information on statistics in the behavioral sciences and related fields including psychology education human resources management and sociology Students and professionals in the behavioral sciences will develop an understanding of statistical logic and procedures the properties of statistical devices and the importance of the assumptions underlying statistical tools This revised and updated edition continues to follow the recommendations of the APA Task Force on Statistical Inference and greatly expands the information on testing hypotheses about single means The Seventh Edition moves from a focus on the use of computers in statistics to a more precise look at statistical software The Point of Controversy feature embedded throughout the text provides current discussions of exciting and hotly debated topics in the field Readers will appreciate how the comprehensive graphs tables cartoons and photographs lend vibrancy to all of the material covered in the text Statistical Methods for Behavioral Science Research Leonard A. Marascuilo,1971 **A**

Primer of Multivariate Statistics Richard J. Harris,2001-05-01 Drawing upon more than 30 years of experience in working with statistics Dr Richard J Harris has updated A Primer of Multivariate Statistics to provide a model of balance between how to and why This classic text covers multivariate techniques with a taste of latent variable approaches Throughout the book there is a focus on the importance of describing and testing one s interpretations of the emergent variables that are produced by multivariate analysis This edition retains its conversational writing style while focusing on classical techniques The book gives the reader a feel for why one should consider diving into more detailed treatments of computer modeling and latent variable techniques such as non recursive path analysis confirmatory factor analysis and hierarchical linear modeling Throughout the book there is a focus on the importance of describing and testing one s interpretations of the emergent variables that are produced by multivariate analysis **Understanding Statistics in the Behavioral Sciences** Roger

Bakeman,Byron F. Robinson,2005-03-23 Understanding Statistics in the Behavioral Sciences is designed to help readers understand research reports analyze data and familiarize themselves with the conceptual underpinnings of statistical analyses used in behavioral science literature The authors review statistics in a way that is intended to reduce anxiety for students who feel intimidated by statistics Conceptual underpinnings and practical applications are stressed whereas algebraic derivations and complex formulas are reduced New ideas are presented in the context of a few recurring examples which allows readers to focus more on the new statistical concepts than on the details of different studies The authors selection and organization of topics is slightly different from the ordinary introductory textbook It is motivated by the needs

of a behavioral science student or someone in clinical practice rather than by formal mathematical properties The book begins with hypothesis testing and then considers how hypothesis testing is used in conjunction with statistical designs and tests to answer research questions In addition this book treats analysis of variance as another application of multiple regression With this integrated unified approach students simultaneously learn about multiple regression and how to analyze data associated with basic analysis of variance and covariance designs Students confront fewer topics but those they do encounter possess considerable more power generality and practical importance This integrated approach helps to simplify topics that often cause confusion Understanding Statistics in the Behavioral Sciences features Computer based exercises many of which rely on spreadsheets help the reader perform statistical analyses and compare and verify the results using either SPSS or SAS These exercises also provide an opportunity to explore definitional formulas by altering raw data or terms within a formula and immediately see the consequences thus providing a deeper understanding of the basic concepts Key terms and symbols are boxed when first introduced and repeated in a glossary to make them easier to find at review time Numerous tables and graphs including spreadsheet printouts and figures help students visualize the most critical concepts This book is intended as a text for introductory behavioral science statistics It will appeal to instructors who want a relatively brief text The book's active approach to learning works well both in the classroom and for individual self study

Single-Case Research Design and Analysis (Psychology Revivals) Thomas R. Kratochwill, Joel R. Levin, 2015-04-10

Originally published in 1992 the editors of this volume fulfill three main goals to take stock of progress in the development of data analysis procedures for single subject research to clearly explain errors of application and consider them within the context of new theoretical and empirical information of the time and to closely examine new developments in the analysis of data from single subject or small n experiments To meet these goals this book provides examples of applicable single subject research data analysis It presents a wide variety of topics and perspectives and hopes that readers will select the data analysis strategies that best reflect their methodological approaches statistical sophistication and philosophical beliefs These strategies include visual analysis nonparametric tests time series experiments applications of statistical procedures for multiple behaviors applications of meta analysis in single subject research and discussions of issues related to the application and misapplication of selected techniques

Applied Analysis of Variance in Behavioral Science Lynne Edwards, 1993-06-16

A reference devoted to the discussion of analysis of variance ANOVA techniques It presents ANOVA as a research design a collection of statistical models an analysis model and an arithmetic summary of data Discussion focuses primarily on univariate data but multivariate generalizations are to [NIH Library Booklist](#), 1967 **Progress in Behavior**

Modification Michel Hersen, Richard M. Eisler, Peter M. Miller, 2013-10-22 Progress in Behavior Modification Volume 16 covers the developments in the study of behavior modification The book discusses pediatric behavioral medicine with focus on directions in treatment and prevention the prevention of teenage pregnancy and the cognitive treatment of phobia The

text also describes the behavioral approaches to gerontology behavioral geriatrics behavioral pediatrics and the role of health education in pediatric primary care The advances in behavioral treatment of obesity are also considered Psychologists psychiatrists and pediatricians will find the book invaluable

Introductory Statistics for the Behavioral Sciences Douglas W. Schoeninger, Chester A. Insko, 1971

Randomization Tests Eugene Edgington, Patrick Onghena, 2007-02-22 The number of innovative applications of randomization tests in various fields and recent developments in experimental design significance testing computing facilities and randomization test algorithms have necessitated a new edition of Randomization Tests Updated reorganized and revised the text emphasizes the irrelevance and implausibility of the random sampling assumption for the typical experiment in three completely rewritten chapters It also discusses factorial designs and interactions and combines repeated measures and randomized block designs in one chapter The authors focus more attention on the practicality of N of 1 randomization tests and the availability of user friendly software to perform them In addition they provide an overview of free and commercial computer programs for all of the tests presented in the book Building on the previous editions that have served as standard textbooks for more than twenty five years Randomization Tests Fourth Edition includes downloadable resources of up to date randomization test programs that facilitate application of the tests to experimental data This CD ROM enables students to work out problems that have been added to the chapters and helps professors teach the basics of randomization tests and devise tasks for assignments and examinations

Statistics for the Behavioral Sciences Gregory J. Privitera, 2023-07-10 The Fourth Edition of Statistics for the Behavioral Sciences by award winning author Gregory Privitera aims to inspire students to use statistics properly to better understand the world around them

Introductory Statistics for the Behavioral Sciences Joan Welkowitz, Barry H. Cohen, Robert B. Ewen, 2010-06-08 A comprehensive and user friendly introduction to statistics now revised and updated Introductory Statistics for the Behavioral Sciences has had a long and successful history and is a popular and well respected statistics text Now in its sixth edition the text has been thoroughly revised to present all the topics students in the behavioral sciences need in a uniquely accessible format that aids in the comprehension and implementation of the statistical analyses most commonly used in the behavioral sciences Using a continuous narrative that explains statistics and tracks a common data set throughout the authors have developed an innovative approach that makes the material unthreatening and memorable providing a framework that connects all of the topics in the text and allows for easy comparison of different statistical analyses New features in this Sixth Edition include Different aspects of a common data set are used to illustrate the various statistical methods throughout the text with an emphasis on drawing connections between seemingly disparate statistical procedures and formulas Computer exercises based on the same large data set and relevant to that chapter's content The data set can be analyzed by any available statistical software New Bridge to SPSS sections at the end of each chapter explain for those using this very popular statistical package how to perform that chapter's statistical procedures by computer and how to translate

the output from SPSS New chapters on multiple comparisons and repeated measures ANOVA **Randomization Tests, Fourth Edition** Eugene Edgington, 1995-07-25 The material in this work is organized in such a way as to illustrate how randomization tests are related to topics in parametric and traditional nonparametric statistics The work extends the scope of applications by freeing tests from parametric assumptions without reducing data to ranks This edition provides many new features including more accessible terminology to clarify understanding a current analysis of single unit experiments as well as single subject experiments a discussion on how single subject experiments relate to repeated measures experiments and the use of randomized tests in single patient research and more **Modern Statistics for the Social and Behavioral Sciences** Rand Wilcox, 2011-08-05 In addition to learning how to apply classic statistical methods students need to understand when these methods perform well and when and why they can be highly unsatisfactory Modern Statistics for the Social and Behavioral Sciences illustrates how to use R to apply both standard and modern methods to correct known problems with classic techniques Numerous illustrations provide a conceptual basis for understanding why practical problems with classic methods were missed for so many years and why modern techniques have practical value Designed for a two semester introductory course for graduate students in the social sciences this text introduces three major advances in the field Early studies seemed to suggest that normality can be assumed with relatively small sample sizes due to the central limit theorem However crucial issues were missed Vastly improved methods are now available for dealing with non normality The impact of outliers and heavy tailed distributions on power and our ability to obtain an accurate assessment of how groups differ and variables are related is a practical concern when using standard techniques regardless of how large the sample size might be Methods for dealing with this insight are described The deleterious effects of heteroscedasticity on conventional ANOVA and regression methods are much more serious than once thought Effective techniques for dealing with heteroscedasticity are described and illustrated Requiring no prior training in statistics Modern Statistics for the Social and Behavioral Sciences provides a graduate level introduction to basic routinely used statistical techniques relevant to the social and behavioral sciences It describes and illustrates methods developed during the last half century that deal with known problems associated with classic techniques Espousing the view that no single method is always best it imparts a general understanding of the relative merits of various techniques so that the choice of method can be made in an informed manner

Statistical Analysis of Longitudinal Categorical Data in the Social and Behavioral Sciences Alexander von Eye, Keith E. Niedermeier, 2014-04-04 A comprehensive resource for analyzing a variety of categorical data this book emphasizes the application of many recent advances of longitudinal categorical statistical methods Each chapter provides basic methodology helpful applications examples using data from all fields of the social sciences computer tutorials and exercises Written for social scientists and students no advanced mathematical training is required Step by step command files are given for both the CDAS and the SPSS software programs *Catalog of Copyright Entries. Third Series* Library of Congress. Copyright

Office,1970 *Psychological Foundations of Education* B. Claude Mathis,John W. Cotton, Lee Sechrest,2013-09-17

Psychological Foundations of Education presents some of the principles of psychology that are relevant to learning and teaching. It presents an alternative answer to the problem of the bifurcation of general and educational psychology in the curriculum of teacher preparation. While the solution is provisional and has obvious imperfections, it is offered in the hope that it may stimulate discussion of the problem and other solutions and or explicit justifications for past practice. Key concepts discussed include teachers attitudes and behavior, different types of learning, technology in education, forgetting and extinction, child development and intelligence measurements. Also covered are the assessment of educational achievement, the social psychology of the classroom and education in urban schools. This text should have a variety of uses in classes where students are preparing for teaching. It was written specifically for those situations in which the prospective teacher is introduced to psychology through a one or two semester integrated sequence.

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