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Courses » Probability and Statistics

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Unit 13 - Week 11

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Course outline

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Lecture 65 : Basic Definitions

Lecture 66: Two Types of Errors

Lecture 67: Neyman-Pearson Fundamental Lemma

Lecture 68 : Applications of N-P Lemma - I

Lecture 69 : Applications of N-P lemma II

Quiz : Assignment

Assignment 11

The due date for submitting this assignment has passed. As per our records you have not submitted this assignment.

Due on 2019-04-17, 23:59 IST

1 point

Let X_1, \dots, X_n be a random sample from $N(0, \sigma^2)$, where σ^2 is unknown. The MP test $H_1 : \sigma^2 = \sigma_0^2$ vs. $K_1 : \sigma^2 > \sigma_0^2$ is

a. Reject H_1 if $\frac{\sum_{i=1}^n X_i^2}{\sigma_0^2} \geq \chi_{n, \alpha}^2$

b. Reject H_1 if $\frac{\sum_{i=1}^n X_i^2}{\sigma_0^2} \leq \chi_{n, \alpha}^2$

c. Reject H_1 if $\frac{\sum_{i=1}^n X_i^2}{\sigma_0^2} \geq \chi_{n, 1-\alpha}^2$

d. Reject H_1 if $\frac{\sum_{i=1}^n X_i^2}{\sigma_0^2} \leq \chi_{n, 1-\alpha}^2$

- a.
- b.
- c.
- d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

a.

1 point

Let X_1, \dots, X_n be a random sample from a $N(\mu, 1)$ population. Consider the hypothesis $H_1 : \mu = 0$ vs. $K_1 : \mu > 0$. A random sample of size five from this population is: 1.4, 2.4, 4.2, and -1.2. Based on this sample which of the following decisions is valid for an MP test of 0.05?

- a. Reject H_1
- b. Accept H_1

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Assignment
Solution

- c.
 d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

b.

3)

1 point

In testing a hypothesis H_1 against an alternative K_1 , the probability of type I error is defined as

- a. $P(\text{Rejecting } H_1 \text{ when } H_1 \text{ is true})$
 b. $P(\text{Rejecting } H_1 \text{ when } K_1 \text{ is true})$
 c. $P(\text{Accepting } H_1 \text{ when } H_1 \text{ is true})$
 d. $P(\text{Accepting } H_1 \text{ when } K_1 \text{ is true})$

- a.
 b.
 c.
 d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

a.

4)

1 point

Let the null hypothesis be that the alleged culprit is innocent and the alternative hypothesis that he/she is criminal. If the judge wrongly pronounces the alleged culprit to be criminal, the error committed by the judge is

- a. Type I error
 b. Type II error
 c. Sampling error
 d. None of the above

- a.
 b.
 c.
 d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

a.

5)

1 point

Let X_1, \dots, X_n be a random sample from a $N(\mu, 1)$ population. Consider the hypothesis $H_1 : \mu = \mu_0$ vs. $K_1 : \mu = \mu_1$, where $\mu_1 > \mu_0$. The MP test at level $\alpha = 0.05$ is to Reject H_1 if

- a. $\bar{X} \geq \mu_0 + \frac{1.96}{\sqrt{n}}$
 b. $\bar{X} \leq \mu_0 + \frac{1.96}{\sqrt{n}}$
 c. $\bar{X} \geq \mu_0 + \frac{1.64}{\sqrt{n}}$
 d. $\bar{X} \leq \mu_0 + \frac{1.64}{\sqrt{n}}$

- a.
 b.

- c.
 d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

c.

6)

Let X_1, \dots, X_n be a random sample from an exponential distribution

$$f(x, \theta) = \begin{cases} \theta e^{-\theta x}, & x \geq 0, \theta > 0 \\ 0, & \text{otherwise} \end{cases}$$

Consider the hypothesis $H_1 : \theta = 1$ vs. $K_1 : \theta = 2$. Then the MP test is : Reject H_1 if

- a. $2 \sum_{i=1}^n X_i \geq \chi_{2n, \alpha}^2$
 b. $2 \sum_{i=1}^n X_i \leq \chi_{2n, 1-\alpha}^2$
 c. $2 \sum_{i=1}^n X_i \geq \chi_{n, \alpha}^2$
 d. $2 \sum_{i=1}^n X_i \leq \chi_{n, 1-\alpha}^2$

- a.
 b.
 c.
 d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

b.

7)

Which among the following is always a correct statement?

- a. Power increases then Type I error decreases.
 b. Power increases then Type II error decreases.
 c. Power decreases then Type I error decreases
 d. Power decreases then Type II error decreases

- a.
 b.
 c.
 d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

b.

8)

1 point



1 point

1 point

Let X be a single observation from the population

$$f(x, \theta) = \begin{cases} \theta e^{-\theta x}, & x \geq 0, \theta > 0 \\ 0, & \text{otherwise} \end{cases}$$

If $X > 1$ is a critical region for testing $H_1: \theta = 1$ vs. $K_1: \theta = 2$, find the Type I error.

- a. e
- b. $e - 1$
- c. $1 - e$
- d. e^{-1}

- a.
- b.
- c.
- d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

d.

9) In Question 8, find the power of test.

1 point

- a. e^{-1}
- b. e^{-2}
- c. $2e^{-2}$
- d. $1 - e^{-2}$

- a.
- b.
- c.
- d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

b.

10)

1 point

Let $X \sim \text{Bin}(n, p)$, where n is known and $0 < p < 1$. In order to test $H_1: p = \frac{1}{2}$ vs. $K_1: p = \frac{3}{4}$

a test is : Reject H_1 if $X \geq 2$. Find the power of the test.

- a. $\frac{1+3n}{4^n}$
- b. $\frac{1-3n}{4^n}$
- c. $1 - \left(\frac{1+3n}{4^n}\right)$
- d. $1 - \left(\frac{1-3n}{4^n}\right)$

- a.
- b.
- c.
- d.

No, the answer is incorrect.

Score: 0

Accepted Answers:

c.

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