

Instructions: This is a multiple-choice question. Choose 1.

1. Which of the following statements is FALSE?

- ☐ A. The sample mean and sample standard deviation are sufficient statistics.
- ☐ B. Student's t -test requires normality of the data without any other demand.
- ☐ C. The maximum likelihood of parameter estimation is equivalent to the method of moments.
- ☐ D. The maximum likelihood estimation method can be used for the single observation of a parameter.
- ☐ E. The sample mean and sample standard deviation are sufficient statistics.

Answer: B

2. Which of the following statements is FALSE?

- ☐ A. $\hat{\mu}$
- ☐ B. $\hat{\sigma}^2$
- ☐ C. $\hat{\mu}$ and $\hat{\sigma}^2$
- ☐ D. $\hat{\mu}$ and $\hat{\sigma}$
- ☐ E. $\hat{\sigma}$

Answer: B

3. Which of the following is FALSE?

- ☐ A. $\hat{\mu}$
- ☐ B. $\hat{\sigma}^2$
- ☐ C. $\hat{\mu}$ and $\hat{\sigma}$
- ☐ D. $\hat{\mu}$ and $\hat{\sigma}^2$
- ☐ E. None

Answer: B

4. Let $X_1, X_2, \dots, X_n$ be a random sample from a normal distribution with mean μ and variance σ^2 . Which of the following is FALSE?

- ☐ A. $\bar{X}$ is the sample mean.
- ☐ B. $\bar{X}$ is the sample variance.
- ☐ C. $\bar{X}$ is the sample standard deviation.
- ☐ D. $\bar{X}$ is the sample standard error.
- ☐ E. $\bar{X}$ is the sample standard deviation.

Answer: B

5. Which of the following is FALSE? The sample mean $\bar{X}$ and sample standard deviation S are sufficient statistics for the normal distribution with mean μ and variance σ^2 .

- ☐ A. $\bar{X}$
- ☐ B. S
- ☐ C. $\bar{X}$ and S
- ☐ D. $\bar{X}$ and S^2
- ☐ E. $\bar{X}$ and S^2

Answer: B

6. Which of the following is FALSE? The sample mean $\bar{X}$ and sample standard deviation S are sufficient statistics for the normal distribution with mean μ and variance σ^2 .

- ☐ A. $\bar{X}$
- ☐ B. S
- ☐ C. $\bar{X}$ and S
- ☐ D. $\bar{X}$ and S^2
- ☐ E. $\bar{X}$ and S^2

Answer: B

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H Kauffman



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