

# 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,  $\pi$ . 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  $\pi$ , where  $0 < \pi < 1$ . By computing Fisher information, determine the asymptotic distribution of the maximum likelihood estimator of  $\pi$ , which is  $\hat{\pi} = \bar{X}$ .

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

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

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

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

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

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

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

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

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**L Towne**



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