In this exercise you will practise 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" or 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 expected during the week of Monday 15 February 2021 as directed by your class teacher. It will be covered by your class teacher in your fifteenth class, which will take place in the week commencing Monday 22 February 2021.

1.** Let $\{X_1, X_2, \ldots, X_n\}$ 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 $\hat{\pi} = \bar{X}$.

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

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

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

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

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

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

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

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

Elementary Statistical Theory For Behavior Scientists

Emilie Sanchez

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 **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 **Statistical Methods for Behavioral Science Research** Leonard A. Marascuilo,1971 **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 **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 *Randomization Tests, Fourth Edition* 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 a CD ROM 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 *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 **NIH Library Booklist** ,1967 **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 **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 **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 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 *Applied Statistics Using SPSS, STATISTICA and MATLAB* Joaquim P.

Marques de Sá,2013-03-09 Aimed at students professionals and research workers who need to apply statistical analysis to a large variety of practical problems using SPSS MATLAB and STATISTICA this text provides a comprehensive coverage of the main statistical analysis topics important for practical applications such as data description statistical inference classification and regression factor analysis survival data and directional statistics The relevant notions and methods are explained concisely illustrated with practical examples using real data presented with the distinct intention of clarifying sensible practical issues The solutions presented in the examples are obtained with one of the software packages in a pedagogical way It provides guidance on how to use SPSS MATALB and STATISTICA in statistical analysis applications without having to delve in the manuals The accompanying CD Rom includes several specific software tools for the topics described in the book including a set of MATLAB functions for directional statistics as well as the data sets used in the examples and exercises covering a broad spectrum of areas from engineering medicine biology psychology economy geology and astronomy

Principles of Research in Behavioral Science Bernard E. Whitley,Mary E. Kite,Heather L. Adams,2013 Intended for beginning graduate or advanced undergraduate students this book provides a comprehensive review of research methods used in psychology and related disciplines It covers topics that are often omitted in other texts including correlational and qualitative research and integrative literature reviews Basic principles are reviewed for those who need a refresher The focus is on conceptual issues statistics are kept to a minimum Featuring examples from all fields of psychology the book addresses laboratory and field research Chapters are written to be used independently so instructors can pick and choose those that fit their course needs Reorganized to parallel the steps of the research process tips on writing reports are also provided Each chapter features an outline key terms a summary and questions and exercises that integrate chapter topics and put theory into practice A glossary and an annotated list of readings are now included Extensively updated throughout the new edition features a new co author Mary Kite and New chapters on qualitative research and content analysis and another on integrative literature reviews including meta analysis critical techniques for today s research environment A new chapter on exploratory and confirmatory factor analysis that addresses the use of path analysis and structural equation modeling A new chapter on how to write a research report using APA style Examples from cross cultural and multi cultural research neuroscience cognitive and developmental psychology along with ones from social industrial and clinical psychology More on Internet research and studies Greatly expanded Part 3 on research designs with chapters on true experiments field research correlational and single case designs content analysis and survey and qualitative research A website with PowerPoint slides for each chapter a test bank with short answer and multiple choice questions additional teaching resources and the tables and figures from the book for Instructor s and chapter outlines suggested readings and links to related web sites for students Intended as a text for beginning graduate and or advanced undergraduate courses in research methods or experimental methods or design taught in psychology human development family studies education or other social and

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