

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 assumptions.
- ☐ C. The maximum likelihood estimator of the variance of a normal distribution is unbiased.
- ☐ D. The maximum likelihood estimator of the variance of a normal distribution is biased.
- ☐ 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 $\hat{\sigma}^2$
- ☐ D. $\hat{\mu}$ and $\hat{\sigma}$
- ☐ E. $\hat{\sigma}$

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. $\hat{\mu}$ is unbiased.
- ☐ B. $\hat{\sigma}^2$ is unbiased.
- ☐ C. $\hat{\mu}$ and $\hat{\sigma}^2$ are independent.
- ☐ D. $\hat{\mu}$ and $\hat{\sigma}^2$ are correlated.
- ☐ E. $\hat{\mu}$ and $\hat{\sigma}^2$ are dependent.

Answer: B

5. Which of the following is FALSE? 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. $\hat{\mu}$ is unbiased.
- ☐ B. $\hat{\sigma}^2$ is unbiased.
- ☐ C. $\hat{\mu}$ and $\hat{\sigma}^2$ are independent.
- ☐ D. $\hat{\mu}$ and $\hat{\sigma}^2$ are correlated.
- ☐ E. $\hat{\mu}$ and $\hat{\sigma}^2$ are dependent.

Answer: B

6. Which of the following is FALSE? 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. $\hat{\mu}$ is unbiased.
- ☐ B. $\hat{\sigma}^2$ is unbiased.
- ☐ C. $\hat{\mu}$ and $\hat{\sigma}^2$ are independent.
- ☐ D. $\hat{\mu}$ and $\hat{\sigma}^2$ are correlated.
- ☐ E. $\hat{\mu}$ and $\hat{\sigma}^2$ are dependent.

Answer: B

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