Final Exam

1. Consider the linear regression model

$$y_i = x_i\beta + e_i$$

 $e_i|x_i \sim \mathcal{N}(0, c|x_i|)$,

where c is an unknown positive constant.

- (a) Note that we assume that e_i given x_i has a normal distribution. Utilising this information, we estimate β using the maximum likelihood method. Show the consistency of the MLE of β and derive its asymptotic distribution.
- (b) Construct the t-test statistic for the null hypothesis of β = 1 and find its asymptotic distribution.
- Let X_i, i = 1,...,n be iid r.v.'s with EX₁ = μ and var (X₁) = σ². Also let A_n denote an event such that Pr {A_n} = 1 − ½ and its distribution is independent of X'_is. Now construct the following randomized estimator μ:

$$\hat{\mu}_n = \begin{cases} \frac{1}{n} \sum_{i=1}^n X_i & \text{if } A_n \text{ happens,} \\ 0 & \text{o/w} \end{cases}$$

- (b) Is μ̂_n a consistent estimator of μ?
- (c) Find the asymptotic distribution of $\sqrt{n} (\hat{\mu}_n \mu)$.

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Nikolaos Zahariadis

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Title 3 The President (Revised as of January 1, 2014) Office of The Federal Register, Enhanced by IntraWEB, LLC,2014 The Code of Federal Regulations Title 3 contains the codified Federal laws and regulations that are in effect as of the date of the publication pertaining to Presidential Documents and the Executive Office of the President **Human Assessment** Randy E. Bennett, Matthias von Davier, 2017-10-17 This book is open access under a CC BY NC 2 5 license This book describes the extensive contributions made toward the advancement of human assessment by scientists from one of the world's leading research institutions Educational Testing Service The book's four major sections detail research and development in measurement and statistics education policy analysis and evaluation scientific psychology and validity Many of the developments presented have become de facto standards in educational and psychological measurement including in item response theory IRT linking and equating differential item functioning DIF and educational surveys like the National Assessment of Educational Progress NAEP the Programme of international Student Assessment PISA the Progress of International Reading Literacy Study PIRLS and the Trends in Mathematics and Science Study TIMSS In addition to its comprehensive coverage of contributions to the theory and methodology of educational and psychological measurement and statistics the book gives significant attention to ETS work in cognitive personality developmental and social psychology and to education policy analysis and program evaluation The chapter authors are long standing experts who provide broad coverage and thoughtful insights that build upon decades of experience in research and best practices for measurement evaluation scientific psychology and education policy analysis Opening with a chapter on the genesis of ETS and closing with a synthesis of the enormously diverse set of contributions made over its 70 year history the book is a useful resource for all interested in the improvement of human assessment Code of Federal Regulations, Title 7, Agriculture, Pt. 1-26, Revised As of January 1 2016 Office of the Federal Register (U.S.) Staff, 2016-04 The Code of Federal Regulations is a codification of the general and permanent rules published in the Federal Register by the Executive departments and agencies of the United States Federal Government This print ISBN is the Official U S Federal Government edition of this volume 7 CFR covers the US Department of Agriculture In this volume you will find rules processes procedures and regulations pertaining to administrative and official records of the Department's authority structures of offices within the agency and more Anyone interested in the hierarchy of the United States Department of Agriculture included payments and fees received may be interested in this volume Other related products Agricultural Statistics 2014 Paper can be found here https bookstore gpo gov products sku 001 000 04769 8 Rural Cooperatives print journal subscription can be found here https bookstore gpo gov products sku 701 020 00000 6 ctid Other products published by the U S Department of Agriculture can be found here https bookstore gpo gov agency 188 The Budget and Economic Outlook, an Update ,2004 The Rent Curse Richard M. Auty, Haydn I. Furlonge, 2019 This book compares models of low rent and high rent development to explain

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livestock and crop subsectors over the years but notes that there is a cause for optimism thanks to the country's resilience and resources These include a variety of agroecological zones and vast tracts of arable land and areas suitable for livestock production which in turn can support markets export trade and overall growth Appendix, Budget of the United States Government, Fiscal Year 2016 Executive Office of the President, 2015-02-02 Officially released on February 2 2015 As one of the reference volumes of the FY2016 Budget request of the President the popular Fiscal Year Budget Appendix volume presents detailed financial information on individual programs Federal agencies and appropriation accounts that constitute the budget in tables and graphs Includes for each Government department and agency the text of proposed appropriations language budget schedules for each account new legislative proposals and explanations of the work to be performed and the funds needed and proposed general provisions applicable to the appropriations of entire agencies or groups of agencies Federal agency personnel policy makers think tank advocates lawmakers media organizations and others interested in a line item by line item view of the President's proposed Fiscal year Budget will want this resource in their personal library collection Public and academic libraries will want to make this annual reference product available for the general public in their Government collections Students studying Public Finance political scientists and researchers will appreciate this detailed information with authoritative data legends presented in tables and graphs **Treaties in Force** United States. Department of State. Office of the Legal Adviser, 2006 Treaties in Force: A List of Treaties and Other International Agreements of the United States in Force on January 1, 2006, State Department Publication Released 2006 Lists treaties and other international agreements of the United States on record in the Department of State on January 1 2006 which had not expired by their terms or which had not been denounced by the parties replaced or superseded by other agreements or otherwise definitely terminated Published annually **Treaties in Force** United States Department of State, 2006-08 State Department Publication Released 2006 Lists treaties and other international agreements of the United States on record in the Department of State on January 1 2006 which had not expired by their terms or which had not been denounced by the parties replaced or superseded by other agreements or otherwise definitely terminated Published annually United States of America Congressional Record, Proceedings and Debates of the 113th Congress Second Session Volume 160 - Part 2,

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