

Assignment 3

STP 427, Spring 2009, S. Lohr

Due on Thursday, Feb 19, 2009

Make sure you show all your work on all problems; no credit will be given for just the answer.

1. Read Sections 7.1–7.7 and 8.5 of the text.
2. Do problem 3 on page 260. For part (c), plot the cumulative distribution function (cdf) of  $n^{-1/2}X_{n:n}$  for  $n = 1$ ,  $n = 5$  and  $n = 100$ ; also plot the cdf of the limiting distribution.
3. Do problems 5, 15 (parts a, b, c, d, g) on pp. 259-262; problem 24 on pp. 283-287.

Suggested additional problems (DO NOT HAND IN): problems 1, 2, 4, 5, 10, 16, 18, 19, 23 on pp. 259-262