MATH 650 Fall 2015 Piterbarg
Homework 1, August, 24
Due: September 2
1. Install either S-plus or R at your PC or make an appropriate directory at SCF, RCF.
2. Generate two samples x and y with n= 10 from N(0,1) and find the difference of the means. Generate two samples x and y with n=10 from N(0,1) and N(2,1) respectively and find the difference of the means. In both examples try t test(x,y) to test the hypothesis of the mean equality. Briefly comment on the results.
3. Conceptual Exercises 1-15, p.22-23

Turn in only Part 2. Your printout should include both, the code and output.