

Seminar 6

Estimating of Parameters

1. **Binomial distribution:** Load a data sample from the file `toss_a_coin.RData`. Each observation represents the number of tossed heads from 100 tosses.
 - (a) Do You think the data sample is from the binomial distribution? Explain Your answer (for example using the histogram of the data).
 - (b) Use maximum likelihood method to estimate parameter p of the binomial distribution $Bi(n = 100, p)$ for this data. Plot the negative log-likelihood function together with your estimation.
 - (c) Plot the histogram of Your data together with the density of the theoretical binomial distribution with estimated parameter p .

2. **Normal distribution:** Use data `Computers.csv` from seminar 2.
 - (a) Assume the price of 2 MB RAM computers is following a normal distribution. Use maximum likelihood method to estimate parameters μ and σ of the normal distribution $N(\mu, \sigma^2)$. Plot histogram of your data together with a theoretical normal distribution.
 - (b) Assume the price of 4 MB RAM computers is following a normal distribution. Use maximum likelihood method to estimate parameters μ and σ of the normal distribution $N(\mu, \sigma^2)$. Plot histogram of your data together with a theoretical normal distribution. Based on the histogram, do you think the assumption was correct?
 - (c) Assume the **logarithm** of the price of 4 MB RAM computers is following a normal distribution. Use maximum likelihood method to estimate parameters μ and σ of the normal distribution $N(\mu, \sigma^2)$. Plot histogram of your data together with a theoretical normal distribution.