Math 483, Fall 2019. Homework 8
Due November 5.

NAME _____

From the book: Chapter 9, problems 3 (no bootstrap), 7 (no bootstrap)

Problem A. Computational exercise: find the relative efficiency of mean and median estimates, for samples of size $n = 20$ for Normal $\mathcal{N}(\theta, 1)$ and T-distributions with 3 and 10 degrees of freedom. To generate T-distribution with the location parameter θ and given degrees of freedom, use

```
X0 = rnorm(n)
X1 = X0 + theta
T0 = rt(n, df=3)
T1 = T0 + theta
```

Note: since the results will not depend on θ, you can use $\theta = 0$.