

<https://classroom.github.com/a/kNVaSQGV>

For each of the distribution functions below, follow the steps:

1. Make a plot of the density function.
  - (a) Create a (not random) sequence of values  $\mathbf{x}$  and evaluate the density function at these points,  $\mathbf{f}(\mathbf{x})$ . Store these vectors in a `tibble()` and use this to make your plot.
  - (b) Choose wisely the values in the sequence  $\mathbf{x}$ . Your plot should highlight the overall shape of the distribution, include the expected value in the support, and display appropriately the type of random variable, discrete or continuous.
  - (c) Choosing the values in  $\mathbf{x}$  wisely can be accomplished by following these rules based on the support of the random variable  $S_X$ :
    - i. If  $S_X$  discrete, use points.
    - ii. If  $S_X$  continuous, use lines. Chances are good lines should appear smooth. A point of extra credit if you can correctly describe, using the appropriate mathematical terms, when a continuous density function might not appear smooth – what properties of  $\mathbf{f}(\mathbf{x})$  will be necessarily true?
    - iii. If  $S_X$  is bounded,  $\mathbf{x}$  should enable display of the entire support of the density function.
    - iv. If  $S_X$  is unbounded,  $\mathbf{x}$  should be in the interval
$$(\max \{\mathbb{E}(X) - 4 * \mathbb{D}(X), \min(S_X)\}, \min \{\mathbb{E}(X) + 4 * \mathbb{D}(X), \max(S_X)\})$$
2. Generate  $N = 1001$  random observations and store them into a variable  $\mathbf{x}$ .
3. Estimate the expected value of  $X$ ,  $\mathbb{E}(X)$ , using  $\mathbf{x}$  using and `mean()`.
4. Write an R function that evaluates negative one times the simplified log-likelihood.
5. Use `optim()` and  $\mathbf{x}$  to estimate the population parameter of interest (pretending you don't know it).
6. Use value `optim()$par` to provide another estimate of the expected value of  $X$ ,  $\mathbb{E}(X)$ .
  1. Binomial( $K = 20, p = .75$ ).
  2. Poisson( $\lambda = 60$ )
  3. Exponential( $\beta = 5$ )