

4/23/97

STATISTICS 583, Problem Set 4

Wellner

**Due:** Wednesday, April 30, 1997

**Reading:** Lecture Notes, Chapter 6, section 6.3.

Ferguson, Mathematical Statistics, chapter 5, section 5.6, pages 250 - 257;  
chapter 5, section 5.6, pages 2264-274.

[Lehmann, TSH, Chapter 6, Section 6.9, pages 317-323.]

1. Ferguson, MS, Problem 8, page 273.
2. Ferguson, MS, Problem 11, page 274.
3. Ferguson, MS, Problem 7, page 257.
4. Use the WWNH CLT to establish asymptotic normality of the test statistic(s) found in problem 3 under the null hypothesis.