



**GCE**

**Mathematics (MEI)**

Unit **4769**: Statistics 4

Advanced GCE

**Mark Scheme for June 2014**

4769

Mark Scheme

June 2014

## 1. Annotations and abbreviations

| Annotation in scoris               | Meaning  |
|------------------------------------|--|
| <b>BP</b>                          | <b>Blank Page – this annotation must be used on all blank pages within an answer booklet (structured or unstructured) and on each page of an additional object where there is no candidate response.</b> |
| ✓ and ✕                            |  |
| BOD                                | Benefit of doubt   |
| FT                                 | Follow through   |
| ISW                                | Ignore subsequent working  |
| M0, M1                             | Method mark awarded 0, 1   |
| A0, A1                             | Accuracy mark awarded 0, 1   |
| B0, B1                             | Independent mark awarded 0, 1  |
| SC                                 | Special case   |
| ^                                  | Omission sign  |
| MR                                 | Misread  |
| Highlighting                       |  |
|                                    |  |
| Other abbreviations in mark scheme | Meaning  |
| E1                                 | Mark for explaining  |
| U1                                 | Mark for correct units   |
| G1                                 | Mark for a correct feature on a graph  |
| M1 dep*                            | Method mark dependent on a previous mark, indicated by *   |
| cao                                | Correct answer only  |
| oe                                 | Or equivalent  |
| rot                                | Rounded or truncated   |
| soi                                | Seen or implied  |
| www                                | Without wrong working  |
|                                    |  |
|                                    |  |

**2. Subject-specific Marking Instructions for GCE Mathematics (MEI) Statistics strand**

- a Annotations should be used whenever appropriate during your marking.

**The A, M and B annotations must be used on your standardisation scripts for responses that are not awarded either 0 or full marks.** It is vital that you annotate standardisation scripts fully to show how the marks have been awarded.

For subsequent marking you must make it clear how you have arrived at the mark you have awarded.

- b An element of professional judgement is required in the marking of any written paper. Remember that the mark scheme is designed to assist in marking incorrect solutions. Correct *solutions* leading to correct answers are awarded full marks but work must not be judged on the answer alone, and answers that are given in the question, especially, must be validly obtained; key steps in the working must always be looked at and anything unfamiliar must be investigated thoroughly.

Correct but unfamiliar or unexpected methods are often signalled by a correct result following an *apparently* incorrect method. Such work must be carefully assessed. When a candidate adopts a method which does not correspond to the mark scheme, award marks according to the spirit of the basic scheme; if you are in any doubt whatsoever (especially if several marks or candidates are involved) you should contact your Team Leader.

- c The following types of marks are available.

**M**

A suitable method has been selected and *applied* in a manner which shows that the method is essentially understood. Method marks are not usually lost for numerical errors, algebraic slips or errors in units. However, it is not usually sufficient for a candidate just to indicate an intention of using some method or just to quote a formula; the formula or idea must be applied to the specific problem in hand, eg by substituting the relevant quantities into the formula. In some cases the nature of the errors allowed for the award of an M mark may be specified.

**A**

Accuracy mark, awarded for a correct answer or intermediate step correctly obtained. Accuracy marks cannot be given unless the associated Method mark is earned (or implied). Therefore M0 A1 cannot ever be awarded.

**B**

Mark for a correct result or statement independent of Method marks.

**E**

A given result is to be established or a result has to be explained. This usually requires more working or explanation than the establishment of an unknown result.

Unless otherwise indicated, marks once gained cannot subsequently be lost, eg wrong working following a correct form of answer is ignored. Sometimes this is reinforced in the mark scheme by the abbreviation isw. However, this would not apply to a case where a candidate passes through the correct answer as part of a wrong argument.

- d When a part of a question has two or more 'method' steps, the M marks are in principle independent unless the scheme specifically says otherwise; and similarly where there are several B marks allocated. (The notation 'dep \*' is used to indicate that a particular mark is dependent on an earlier, asterisked, mark in the scheme.) Of course, in practice it may happen that when a candidate has once gone wrong in a part of a question, the work from there on is worthless so that no more marks can sensibly be given. On the other hand, when two or more steps are successfully run together by the candidate, the earlier marks are implied and full credit must be given.
- e The abbreviation ft implies that the A or B mark indicated is allowed for work correctly following on from previously incorrect results. Otherwise, A and B marks are given for correct work only — differences in notation are of course permitted. A (accuracy) marks are not given for answers obtained from incorrect working. When A or B marks are awarded for work at an intermediate stage of a solution, there may be various alternatives that are equally acceptable. In such cases, exactly what is acceptable will be detailed in the mark scheme rationale. If this is not the case please consult your Team Leader.

Sometimes the answer to one part of a question is used in a later part of the same question. In this case, A marks will often be 'follow through'. In such cases you must ensure that you refer back to the answer of the previous part question even if this is not shown within the image zone. You may find it easier to mark follow through questions candidate-by-candidate rather than question-by-question.

- f Wrong or missing units in an answer should not lead to the loss of a mark unless the scheme specifically indicates otherwise.

Candidates are expected to give numerical answers to an appropriate degree of accuracy. 3 significant figures may often be the norm for this, but this always needs to be considered in the context of the problem in hand. For example, in quoting probabilities from Normal tables, we generally expect *some* evidence of interpolation and so quotation to 4 decimal places will often be appropriate. But even this does not always apply – quotations of the standard critical points for significance tests such as 1.96, 1.645, 2.576 (maybe even 2.58 – but not 2.57) will commonly suffice, especially if the calculated value of a test statistic is nowhere near any of these values. Sensible discretion *must* be exercised in such cases.

Discretion must also be exercised in the case of small variations in the degree of accuracy to which an answer is given. For example, if 3 significant figures are expected (either because of an explicit instruction or because the general context of a problem demands it) but only 2 are given, loss of an accuracy ("A") mark is likely to be appropriate; but if 4 significant figures are given, this should not normally be penalised. Likewise, answers which are slightly deviant from what is expected in a very minor manner (for example a Normal

probability given, after an attempt at interpolation, as 0.6418 whereas 0.6417 was expected) should not be penalised. However, answers which are *grossly* over- or under-specified should normally result in the loss of a mark. This includes cases such as, for example, insistence that the value of a test statistic is (say) 2.128888446667 merely because that is the value that happened to come off the candidate's calculator. Note that this applies to answers that are given as final stages of calculations; intermediate working should usually be carried out, and quoted, to a greater degree of accuracy to avoid the danger of premature approximation.

The situation regarding any particular cases where the accuracy of the answer may be a marking issue should be detailed in the mark scheme rationale. If in doubt, contact your Team Leader.

g Rules for replaced work

If a candidate attempts a question more than once, and indicates which attempt he/she wishes to be marked, then examiners should do as the candidate requests.

If there are two or more attempts at a question which have not been crossed out, examiners should mark what appears to be the last (complete) attempt and ignore the others.

NB Follow these maths-specific instructions rather than those in the assessor handbook.

h Genuine misreading (of numbers or symbols, occasionally even of text) occurs. If this results in the object and/or difficulty of the question being considerably changed, it is likely that all the marks for that question, or section of the question, will be lost. However, misreads are often such that the object and/or difficulty remain substantially unaltered; these cases are considered below.

The simple rule is that *all* method ("M") marks [and of course all independent ("B") marks] remain accessible but at least some accuracy ("A") marks do not. It is difficult to legislate in an overall sense beyond this global statement because misreads, even when the object and/or difficulty remains unchanged, can vary greatly in their effects. For example, a misread of 1.02 as 10.2 (perhaps as a quoted value of a sample mean) may well be catastrophic; whereas a misread of 1.6748 as 1.6746 may have so slight an effect as to be almost unnoticeable in the candidate's work.

A misread should normally attract *some* penalty, though this would often be only 1 mark and should rarely if ever be more than 2. Commonly in sections of questions where there is a numerical answer either at the end of the section or to be obtained and commented on (eg the value of a test statistic), this answer will have an "A" mark that may actually be designated as "cao" [correct answer only]. This should be interpreted *strictly* – if the misread has led to failure to obtain this value, then this "A" mark must be withheld even if all method marks have been earned. It will also often be the case that such a mark is implicitly "cao" even if not explicitly designated as such.

On the other hand, we commonly allow "fresh starts" within a question or part of question. For example, a follow-through of the

candidate's value of a test statistic is generally allowed (and often explicitly stated as such within the marking scheme), so that the candidate may exhibit knowledge of how to compare it with a critical value and draw conclusions. Such "fresh starts" are not affected by any earlier misreads.

A misread may be of a symbol rather than a number – for example, an algebraic symbol in a mathematical expression. Such misreads are more likely to bring about a considerable change in the object and/or difficulty of the question; but, if they do not, they should be treated as far as possible in the same way as numerical misreads, *mutatis mutandis*. This also applied to misreads of text, which are fairly rare but can cause major problems in fair marking.

The situation regarding any particular cases that arise while you are marking for which you feel you need detailed guidance should be discussed with your Team Leader.

Note that a miscopy of the candidate's own working is not a misread but an accuracy error.

4769

Mark Scheme

June 2014

| Question | Answer   | Marks  | Guidance   |
|----------|--|--|--|
| 1 (i)    | $f(x) = \frac{\theta^3 x^2 e^{-\theta x}}{2} \quad (x > 0)$ $L = \frac{\theta^{3n}}{2^n} x_1^2 x_2^2 \dots x_n^2 e^{-\theta \sum x_i}$ $\ln L = 3n \ln \theta - \theta \sum x_i + \text{constant}$ $\frac{d \ln L}{d \theta} = \frac{3n}{\theta} - \sum x_i$ $= 0 \text{ for ML Est } \hat{\theta}.$ $\therefore \hat{\theta} = \frac{3n}{\sum x_i} = \frac{3}{\bar{x}}$ <p>Confirmation that this is a maximum:</p> $\frac{d^2 \ln L}{d \theta^2} = -\frac{3n}{\theta^2} < 0$ | <p>M1 A1</p> <p>M1 A1</p> <p>M1</p> <p>M1</p> <p>A1</p> <p>M1</p> <p>A1</p> <p>[9]</p> | <p>M1 for general product form.<br/>A1 (a.e.f.) for answer.</p> <p>M1 for taking logs (base e), correct for their L.<br/>cao</p> <p>Ignore whatever is offered instead of "constant" as long as it is a constant (i.e. independent of <math>\theta</math>). If it involves <math>\theta</math>, M1A0 at most.</p> <p>M1 for differentiating correct for their <math>\ln L</math>.</p> <p>M1 for setting equal to 0.</p> <p>Allow u.c. or l.c. <math>\bar{x}</math>.<br/>cao i.e. do not f.t. from incorrect derivative.<br/>Beware printed answer.</p> <p>Allow other ways to confirm maximum, but <math>d^2 \ln L / d \theta^2</math> will be needed later and may be rewarded there if M0 has been awarded here.</p> |

4769

Mark Scheme

June 2014

| Question | Answer   | Marks   | Guidance  |
|----------|--|---|---|
| 1 (ii)   | <p>We want <math>E\left(\frac{3}{X}\right) = \int_0^{\infty} \frac{3}{2} \theta^3 x e^{-\theta x} dx</math></p> $= \frac{3}{2} \theta^3 \int_0^{\infty} x e^{-\theta x} dx = \frac{3}{2} \theta^3 \times \frac{1}{\theta} \times \text{mean of exponential dist with ptr } \theta$ $= \frac{3}{2} \theta^3 \times \frac{1}{\theta} \times \frac{1}{\theta}$ $= \frac{3}{2} \theta$ <p>This is not equal to <math>\theta</math>, therefore the estimator is biased.</p> | <p>M1<br/>M1<br/><br/>A1<br/>M1<br/>M1<br/>M1<br/><br/>A1<br/><br/>A1</p> | <p>M1 for realising that this expectation is needed.<br/>M1 for correct integral, including limits, with an <i>attempt</i> to evaluate it.<br/>A1 for expressing integral in form shown here.<br/>M1 for taking out the <math>1/\theta</math> factor.<br/>M1 for use of mean of exponential distribution.<br/><i>Or for explicit integration by parts:</i><br/><i>1st term A1, 2nd term A1, 1st term zero A1,</i><br/><math>\left[-\frac{1}{\theta^2} e^{-\theta x}\right]_0^{\infty}</math> A1, Result (including 3/2) A1.</p> <p>The word "biased" must appear. Statement that this is not equal to <math>\theta</math> does <i>not</i> earn the mark on its own.</p> |
| 1 (iii)  | $E\left(-\frac{d^2 \ln L}{d\theta^2}\right) = \frac{3n}{\theta^2}, \therefore H \hat{\theta} = \frac{\theta^2}{3n}$ $\hat{\theta} = 3/5 = 0.6$ $H \hat{\theta} = \frac{\hat{\theta}^2}{3n} = \frac{0.36}{300} = 0.0012$ <p>Approximate confidence interval is</p> $0.6 \pm 1.96\sqrt{0.0012}$ $0.6 \pm 0.067(8963)$ $(0.532(1), 0.667(9))$   | <p>B1<br/>B1<br/>B1<br/><br/>M1<br/>B1<br/>M1<br/><br/>A1</p>             | <p>Beware printed answer for <math>H(\theta)</math>. M1 for <math>\frac{d^2 \ln L}{d\theta^2}</math> can be earned here if not awarded in (i).<br/>Allow 3/5 or 0.6.<br/><br/>M1 for "centre" of 0.6 (f.t. candidate's value).<br/>B1 for 1.96 used. [Do <i>not</i> allow any <i>t</i> point.]<br/>M1 for <math>\sqrt{0.0012}</math> (f.t. candidate's value).<br/><br/>cao (i.e. no f.t. of candidate's values).<br/>If more than 4 d.p. are offered, A0 (over-specification).</p>   |



| Question | Answer   | Marks   | Guidance  |
|----------|--|---|---|
| 2 (i)    | $f(x) = \frac{x^{k-1} e^{-x/\phi}}{\phi^k (k-1)!}, \quad x > 0$ $M_x \theta = E e^{\theta x} = \int_0^{\infty} \frac{e^{\theta x - \frac{x}{\phi}} x^{k-1}}{\phi^k (k-1)!} dx$ $= \frac{1}{\phi^k (k-1)!} \left\{ \left[ x^{k-1} \frac{e^{\theta x - \frac{x}{\phi}}}{\theta - \frac{1}{\phi}} \right]_0^{\infty} - \int_0^{\infty} \frac{e^{\theta x - \frac{x}{\phi}}}{\theta - \frac{1}{\phi}} (k-1) x^{k-2} dx \right\}$ $= \frac{1}{\phi^k (k-1)!} \frac{\phi (k-1)}{1 - \phi\theta} \int_0^{\infty} e^{\theta x - \frac{x}{\phi}} x^{k-2} dx$ $= \frac{1}{\phi^k (k-1)!} \frac{\phi^2 (k-1)(k-2)}{1 - \phi\theta^2} \int_0^{\infty} e^{\theta x - \frac{x}{\phi}} x^{k-3} dx$ $= \dots$ $= \frac{1}{\phi^k (k-1)!} \frac{\phi^{k-1} (k-1)(k-2)\dots 1}{1 - \phi\theta^{k-1}} \int_0^{\infty} e^{\theta x - \frac{x}{\phi}} x^0 dx$ | <p>M1</p> <p>A1</p> <p>B1</p> <p>A1</p> <p>M1</p> <p>M1</p> <p>A1</p> <p>A1</p> <p>A1</p> | <p>Correct integral with <i>attempt</i> to integrate by parts.</p> <p>A1 for first term in integral by parts</p> <p>B1 for sight of first term with limits. (follow-through if it simply "disappears" by magic!).</p> <p>A1 for second term in integral by parts.</p> <p>[These 3 marks can be earned if <math>x^k</math> occurs]</p> <p>Re-arrangement into a form that re-creates the same form as the original integral with <math>k-2</math> instead of <math>k-1</math>.</p> <p>Attempt at "reduction formula" method.</p> <p>Note that some marks may be implicit in a candidate's work, and/or other methods might have been tried.</p> <p>A1 for power <math>k-1</math> of <math>\phi</math> in numerator.</p> <p>A1 for <math>(k-1)(k-2)\dots 1</math> in numerator.</p> <p>A1 for power <math>k-1</math> of <math>1 - \phi\theta</math> in denominator.</p> <p>Final integral and integration explicit for following marks (AG)</p> |

4769

Mark Scheme

June 2014

| Question | Answer   | Marks                                     | Guidance   |
|----------|--|---|--|
|          | <p>The integral on the previous line is <math>\int_0^{\infty} \frac{e^{-\theta x - \frac{x}{\phi}}}{\theta - \frac{1}{\phi}} dx</math>.</p> $= \frac{1}{\phi^k} \frac{\phi^k (k-1)!}{1 - \phi\theta^k} = 1 - \phi\theta^{-k}$                  | <p>M1</p> <p>A1</p> <p>A1</p> <p>[12]</p> | <p>M1 for <i>attempt</i> to deal with the <math>k = 0</math> term.</p> <p>A1 for <math>\frac{\phi}{1 - \phi\theta}</math> (may be implicit in candidate's work).</p> <p>Beware printed answer.</p> <p>Alternative methods leading more directly to the correct solution will be given full credit.</p> |
| 2 (ii)   | $M_W \theta = 1 - \phi\theta^{-nk}$  | <p>B1</p> <p>[1]</p>                      |  |
| 2 (iii)  | $M_Y \theta = \left(1 - \frac{2\phi\theta}{\phi}\right)^{-nk} = 1 - 2\theta^{-nk}$ <p>This is mgf of <math>\chi_{2nk}^2</math>, so (by inversion theorem/uniqueness property) distribution of <math>Y</math> is <math>\chi_{2nk}^2</math>.</p> | <p>B1</p> <p>M1</p> <p>B1</p> <p>[3]</p>  | <p>For some allusion to inversion theorem/uniqueness property</p> <p>May be awarded for correct conclusion even if the preceding M1 was not awarded.</p>   |

4769

Mark Scheme

June 2014

| Question | Answer   | Marks  | Guidance   |
|----------|--|--|--|
| 2 (iv)   | <p>We have <math>\frac{2W}{\phi} \sim \chi_{2nk}^2</math>, and <math>0.95 = P(l &lt; \chi_{2nk}^2 &lt; u)</math>.</p> <p><math>\therefore 0.95 = P\left(l &lt; \frac{2W}{\phi} &lt; u\right)</math>.</p> <p>Inserting an observed value <math>w</math> of <math>W</math> gives <math>2w/u &lt; \phi</math> and <math>2w/l &gt; \phi</math> so that a 95% confidence interval for <math>\phi</math> is <math>(2w/u, 2w/l)</math>.</p>   | <p>B2,1,0</p> <p>[2]</p>   | <p>Must link 0.95, <math>\chi_{2nk}^2</math> to <math>l</math> and <math>u</math>, thence to</p> $Y = \frac{2W}{\phi}$ <p>(AG)</p> <p>Final CI must not be embedded in a probability statement.</p>  |
| 2 (v)    | <p>We have <math>\chi_{40}^2</math>.</p> <p>Confidence interval is <math>\left(\frac{2w}{59.34}, \frac{2w}{24.43}\right)</math>.</p> <p>We need <math>E(W)</math>.</p> <p>Mgf of <math>W</math> is <math>M_W \theta = 1 - \phi\theta^{-20}</math> (see part (ii)).</p> <p><math>E(W) = M'(0)</math>.</p> <p><math>M'(\theta) = -20(1 - \phi\theta)^{-21}(-\phi) \quad \therefore M'(0) = 20\phi</math>.</p> <p><math>\therefore E(\text{length of CI}) = \frac{2 \times 20\phi}{24.43} - \frac{2 \times 20\phi}{59.34}</math></p> <p><math>= 40\phi(0.040933 - 0.016852) = 40\phi(0.0240812) = 0.963(25)\phi</math>.</p> | <p>B1</p> <p>A1</p> <p>M1</p> <p>M1</p> <p>A1</p> <p>A1</p> <p>[6]</p> | <p>Follow-through from here if not 40 d.f.</p> <p>Both critical points correct, using candidate's d.f.</p> <p>For realising <math>E(W)</math> is needed.<br/><math>nk = 20</math> may be seen below.</p> <p>For attempt to find first derivative at zero, or by expanding the series.</p> <p>cao (no follow-through from candidate's incorrect d.f)</p> <p>Usual penalty for over-specification of final answer. ( 3 or 4 sf, awrt 0.963 )</p> |

4769

## Mark Scheme

June 2014

| Question |     | Answer  | Marks | Guidance  |
|----------|-----|---|-------|---|
| 3        | (i) | Type I error: rejecting null hypothesis<br>when it is true                                | B1    | Allow B1 out of 2 for P(...).   |
|          |     |   | B1    |   |
|          |     | Type II error: accepting null hypothesis<br>when it is false                              | B1    | Allow B1 out of 2 for P(...).   |
|          |     |   | B1    |   |
|          |     | OC: P(accepting null hypothesis<br>as a function of the parameter under investigation)    | B1    | P(Type II error   the true value of the parameter)<br>scores<br>B1+B1.  |
|          |     | Power: P(rejecting null hypothesis<br>as a function of the parameter under investigation) | B1    |   |
|          |     |   | B1    | P(Type I error   the true value of the parameter)<br>scores<br>B1+B1.<br>Definition of power as "1 – OC" scores zero. |
|          |     |   | B1    |   |
|          |     | [8]   |       |   |

4769

Mark Scheme

June 2014

| Question | Answer   | Marks  | Guidance   |
|----------|--|--|--|
| 3 (ii)   | <p><math>X \sim N(\mu, \sigma = 3.7)</math>    <math>H_0: \mu = 63</math>    <math>H_1: \mu &lt; 63</math></p> <p>We require</p> $0.01 = P \text{ reject } H_0 \mid \mu = 63 = P \bar{X} < c \mid \mu = 63$ $= P N 63, 3.7^2/n < c = P \left( N 0,1 < \frac{c-63}{3.7/\sqrt{n}} \right)$ $\therefore \frac{c-63}{3.7/\sqrt{n}} = -2.326$ <p>We also require <math>0.90 = P \text{ reject } H_0 \mid \mu = 60</math></p> $= P N 60, 3.7^2/n < c = P \left( N 0,1 < \frac{c-60}{3.7/\sqrt{n}} \right)$ $\therefore \frac{c-60}{3.7/\sqrt{n}} = 1.282$ $\therefore \text{ we have } c = 63 - \frac{8.6062}{\sqrt{n}} \text{ and } c = 60 + \frac{4.7434}{\sqrt{n}}$ <p>Attempt to solve.</p> <p><math>c = 61.0658</math> [allow 61.1 or awrt]</p> <p><math>\sqrt{n} = 4.45(053), \quad n = 19.8(07)</math></p> <p>Take <math>n</math> as "next integer up" from candidate's value.</p> <p><math>P \text{ reject } H_0 \mid \mu = 58.5</math></p> $= P N 58.5, 3.7^2/20 < 61.0658$ | <p>M1</p> <p>M1</p> <p>M1</p> <p>B1</p> <p>M1*</p> <p>M1dep*</p> <p>B1</p> <p>M1</p> <p>A1</p> <p>M1</p> <p>B1</p> <p>A1</p> <p>B1</p> <p>M1</p> <p>M1</p> | <p><b>Note.</b> Candidates might not exhibit their work in the style of this mark scheme. Provided a candidate's work is clear, award marks commensurately.</p> <p>May be implied</p> <p>M1 for distribution of <math>\bar{X}</math> (may be implied)</p> <p>M1 for standardising (ignore "c")</p> <p>B1 for -2.326 used.</p> <p>M1 for distribution of <math>\bar{X}</math></p> <p>M1 for standardising (ignore "c")</p> <p>B1 for 1.282 used.</p> <p>M1 for two equations for <math>c</math> and <math>n</math>.</p> <p>A1 if both correct (f.t. from any previous errors).</p> <p>M1</p> <p>B1 cao (can allow if st error is incorrect)</p> <p>A1 cao (awrt 19.8)</p> <p>B1</p> <p>M1 Correct "translation" of power of test for <math>\mu = 58.5</math>.</p> <p>M1 Use of <i>candidate's</i> values of <math>c</math> and <math>n</math> (NB <math>n</math> must be an <i>integer</i> here).</p> |

4769

## Mark Scheme

June 2014

| Question |     | Answer   | Marks                     | Guidance   |
|----------|-----|--|---------------------------|--|
|          |     | $= P\left(N(0,1) < \frac{2.5658}{3.7/\sqrt{20}} = 3.10\right) = 0.9990$  | A1<br><br>[16]            | cao<br>(awrt 0.999)  |
| 4        | (i) | $e_{ij}$ are independently Normally distributed<br>with mean zero<br>and variance $\sigma^2$ (i.e. a constant) | B1<br>B1<br>B1<br><br>[3] | Must have <i>both</i> independent and Normal.<br><br>Must clearly indicate <i>constant</i> variance.<br><br>A correct notational statement such as $e_{ij} \sim \text{ind } N(0, \sigma^2)$ earns all three marks. |

4769

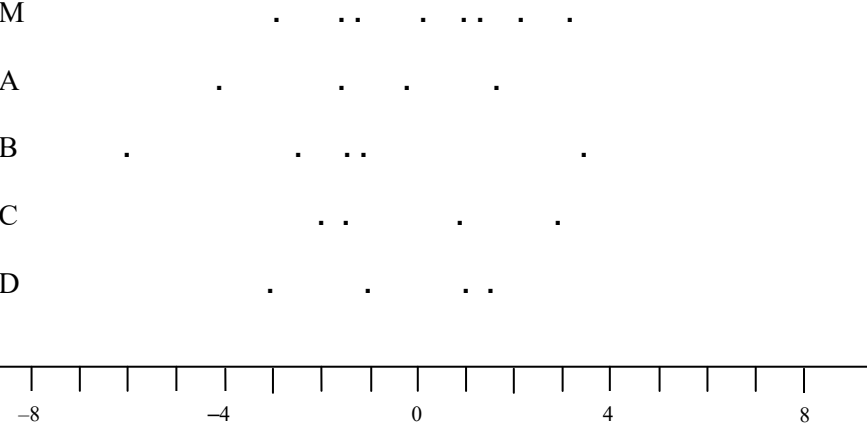
Mark Scheme

June 2014

| Question            | Answer  | Marks               | Guidance |          |    |          |                    |         |   |         |         |          |         |    |        |  |   |   |
|---------------------|---|---------------------|----------|----------|----|----------|--------------------|---------|---|---------|---------|----------|---------|----|--------|--|---|---|
| 4 (ii)              | <p>"Correction factor" <math>CF = 830.6^2/25 = 27595.854</math></p> <p>Total SS = <math>28260.18 - CF = 664.326</math></p> <p>Between methods SS =</p> $\frac{220.8^2}{8} + \frac{143.2^2}{4} + \frac{181.0^2}{5} + \frac{141.6^2}{4} + \frac{144.0^2}{4} - CF$ <p>= <math>27969.48 - CF = 373.626</math></p> <p>Residual SS (by subtraction) = <math>664.326 - 373.626 = 290.700</math></p> <table border="1" data-bbox="315 635 1032 762"> <thead> <tr> <th>Source of variation</th> <th>SS</th> <th>df</th> <th>MS</th> <th>MS ratio</th> </tr> </thead> <tbody> <tr> <td>Between treatments</td> <td>373.626</td> <td>4</td> <td>93.4065</td> <td>6.42(6)</td> </tr> <tr> <td>Residual</td> <td>290.700</td> <td>20</td> <td>14.535</td> <td></td> </tr> </tbody> </table> <p>Total                      664.326    24</p> <p>Null hypothesis: <math>\alpha_1 = \alpha_2 = \dots = \alpha_5 (= 0)</math>.</p> <p>Alternative hypothesis: not all <math>\alpha_i</math> are equal (zero).</p> <p>Refer MS ratio to <math>F_{4,20}</math>.<br/>Upper 5% point is 2.87.<br/>Significant, reject <math>H_0</math><br/>therefore the evidence suggests that there are differences among the method means</p> | Source of variation | SS       | df       | MS | MS ratio | Between treatments | 373.626 | 4 | 93.4065 | 6.42(6) | Residual | 290.700 | 20 | 14.535 |  | <p>M1</p> <p>A1</p> <p>B1</p> <p>M1</p> <p>M1</p> <p>A1</p> <p>B1</p> <p>B1</p> <p>M1</p> <p>A1</p> <p>A1</p> <p>E1</p> <p>[12]</p> | <p>M1 for correct method for all three sums of squares (may be implied by <i>correct</i> numerical answers from calculator).</p> <p>A1 if all three calculated sums of squares are correct.</p> <p>B1 if d.f. 4 and 20 are both correct.</p> <p>M1 for method of finding mean squares.</p> <p>M1 for method of finding mean square ratio.</p> <p>A1 cao for MS ratio correct.</p> <p>Accept <math>\alpha_1 = \alpha_2 = \dots</math> with no explicit upper end to sequence.</p> <p>B0 for the alternative hypothesis if this is wrongly stated or implied to be that the <math>\alpha_i</math> are all different.</p> <p>Accept hypotheses stated verbally provided it is clear that <i>population</i> parameters (means) are being referred to.</p> <p>No f.t. from here if d.f. are wrong.</p> <p>No f.t. if wrong (or if not quoted).</p> <p>either</p> <p>Verbal conclusion in context, and not "too assertive".</p> |
| Source of variation | SS  | df                  | MS       | MS ratio |    |          |                    |         |   |         |         |          |         |    |        |  |   |   |
| Between treatments  | 373.626   | 4                   | 93.4065  | 6.42(6)  |    |          |                    |         |   |         |         |          |         |    |        |  |   |   |
| Residual            | 290.700   | 20                  | 14.535   |          |    |          |                    |         |   |         |         |          |         |    |        |  |   |   |





| Question      | Answer   | Marks   | Guidance   |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |
|---------------|--|---|--|--------|-----------|---|-------------------------------------|---|-------------------|---|-----------------------|---|-------------------|---|-------------------|
| <p>4 (iv)</p> | <div style="display: flex; align-items: flex-start;"> <div style="margin-right: 10px;"> <p>M</p> <p>A</p> <p>B</p> <p>C</p> <p>D</p> </div>  </div> <p>Common variance seems unlikely (e.g. residuals for B are much more spread out than those for C).<br/>Normality also seems unlikely – there is only a partial suggestion, for some of the methods, of clustering near 0 such as we would expect under Normality.</p> | <p>B1</p> <p>B1</p> <p>E1</p> <p>E1</p> <p><b>[4]</b></p> | <p>This dotplot (i.e. for M) is provided in the PAB.</p> <p>.</p> <p>if any dotplot is reasonably correct.</p> <p>another B1 if they all are</p> <p>Do not insist on too much accuracy. "Rough and ready" dotplots are acceptable provided they are reasonably correct. The exact positions of the dots are shown in the table of residuals in the question, which is repeated here for convenience:</p> <table border="1" data-bbox="1433 858 2033 1069"> <thead> <tr> <th>Method</th> <th>Residuals</th> </tr> </thead> <tbody> <tr> <td>M</td> <td>-2.6 -4.6 2.5 -0.1 1.2 -2.0 1.6 4.0</td> </tr> <tr> <td>A</td> <td>1.5 -0.9 -5.0 4.4</td> </tr> <tr> <td>B</td> <td>0.2 0.4 -7.0 7.8 -1.4</td> </tr> <tr> <td>C</td> <td>-3.4 4.7 -2.4 1.1</td> </tr> <tr> <td>D</td> <td>-1.0 -4.2 3.0 2.2</td> </tr> </tbody> </table> <p>Allow other sensible comments.</p> | Method | Residuals | M | -2.6 -4.6 2.5 -0.1 1.2 -2.0 1.6 4.0 | A | 1.5 -0.9 -5.0 4.4 | B | 0.2 0.4 -7.0 7.8 -1.4 | C | -3.4 4.7 -2.4 1.1 | D | -1.0 -4.2 3.0 2.2 |
| Method        | Residuals  |   |  |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |
| M             | -2.6 -4.6 2.5 -0.1 1.2 -2.0 1.6 4.0  |   |  |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |
| A             | 1.5 -0.9 -5.0 4.4  |   |  |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |
| B             | 0.2 0.4 -7.0 7.8 -1.4  |   |  |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |
| C             | -3.4 4.7 -2.4 1.1  |   |  |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |
| D             | -1.0 -4.2 3.0 2.2  |   |  |        |           |   |                                     |   |                   |   |                       |   |                   |   |                   |