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statistical-computing-with-r. Solution attempts for selected exercises from Rizzo, Maria L. Statistical computing with R. CRC Press, 2007. This is work in progress. Proper documentation as well as splitting the code into multiple scripts is planned. Please note that parts of the code are inspired from the book.

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STAT 675 | Chapter 5 Solutions p. 5 5.14. (cont'd) With these, sample R code for the importance sampling computation is `set.seed(514); m = 1e6 x = rPareto1(m,1) gf = (x^4)*exp(-.5*x^2)/sqrt(2*pi) c(mean(gf), sd(gf)/sqrt(m)) #print theta.hat and std. error We find [1] 0.4001290726 0.0003052619 The actual value is = 0.400626.`

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