

2. In a study of bowhead whales the time for a sample of whales to swim a distance of 1km was recorded. The data is contained in the file *whale.txt*. The distribution of the times t_i is to be fit using the Gamma distribution with density

$$f(t) = \frac{1}{\Gamma(\alpha)\beta^\alpha} t^{\alpha-1} e^{-t/\beta}$$

for $t_i > 0$, and where $\alpha > 0$ and $\beta > 0$ are parameters to be estimated. The data is contained in the file *whale.txt*. Use the **R** package *fitdistrplus* to fit the following models to the whale time data.

- (a) Make a histogram of the values of t_i . Does the Gamma distribution appear to be a good model to fit to these data?
- (b) Fit the Gamma distribution to the data using the *fitdistrplus* function from the **R** package *fitdistrplus*. Make a table to summarize the results of the fit.
 - i. What are the maximum likelihood estimates of α and β ?
 - ii. What is the asymptotic standard error of the maximum likelihood estimate of α and β ?
 - iii. Calculate a asymptotic 95% confidence interval for α and β .
 - iv. What is the value of the log likelihood function at the maximum likelihood estimates of α and β ? Plot the log-likelihood function.
 - v. What is the value Akaike Information Criterion (AIC) for the fitted model?
- (c) Suppose the parameter $\alpha = 1$, what model is the model? Fit the model to the data. Make a table to summarize the results of the fit.
 - i. What are the maximum likelihood estimates of β ?
 - ii. What is the asymptotic standard error of the maximum likelihood estimate of β ?
 - iii. Calculate a asymptotic 95% confidence intervals for β .
 - iv. What is the value of the log likelihood function at the maximum likelihood estimates of β ? Plot the log-likelihood function.
 - v. What is the value Akaike Information Criterion (AIC) for the fitted model?
- (d) Compare the fitted models using the *denscomp* function from the **R** package *fitdistrplus*. Which model is the better model? Justify your answer.
- (e) Using the asymptotic 95% confidence interval for parameter α in the Gamma model, test the null hypothesis that $\alpha = 1$ at the 5% level of significance. What is your conclusion?