Participant Quiz Module 2: Two-level Model for NMMAPS Data

- 1. In a two-stage model, the major sources of variation in an estimate of a regression parameter (e.g. log relative risk) are (check all that apply):
- (a). statistical error the arises from imprecision in the finite set of measurements
- (b). Bayesian error
- (c). conjugate distribution error
- (d). natural variation in the true parameter values
- (e). stochastic correspondence deviations
- 2. In estimating the average parameter value (here, log relative risk) across cities, we should weight the city-specific estimates: (choose best answer):
- (a). inversely proportional to the standard error
- (b). proportional to the standard error
- (c). inversely proportional to the statistical variance
- (d). proportional to the statistical variance
- (e). inversely proportional to the sum of the statistical and natural variance
- 3. When the statistical variance is small relative to the natural variance, we estimate each city's parameter value by: (choose best answers):
- (a). the un-weighted average of all the city-specific estimates
- (b). that city's maximum likelihood estimate
- (c). the weighted average of all the city-specific estimates (d). a linear combination of the city-specific mle and the overall un-weighted average
- (e). a linear combination of the city-specific mle and the overall weighted average
- 4. As the natural variance increases, the standard error of the overall estimate (choose all correct answers):
- (a). decreases
- (b). stays the same
- (c). increases
- (d). decreases roughly proportional to the estimate so that the t-statistic is unchanged
- (e). increases roughly proportional to the estimate so that the t-statistic is unchanged
- 5. Relative to the mle, the empirical Bayes estimate for a city's parameter (e.g. log relative risk) is: (check all correct answers)
- (a). is shrunk toward the overall estimate
- (b), is more biased
- (c). is more precise
- (d), is less biased
- (e). is less precise