2. Probabilities of sequences.

Assume that the four bases A, C, T, and G occur with equal likelihood in a DNA sequence of nine monomers.

- (a) What is the probability of finding the sequence AAATCGAGT through random chance?
- (b) What is the probability of finding the sequence AAAAAAAA through random chance?
- (c) What is the probability of finding any sequence that has four A's, two T's, two G's, and one C, such as that in (a)?
- (a) Each base occurs with probability 1/4. The probability of an A in position 1 is 1/4, of A in position 2 is 1/4, of A in position 3 is 1/4, of T in position 4 is 1/4, and so on. There are 9 bases. The probability of this specific sequence is (1/4)⁹ = 3.8 × 10⁻⁶.
- (b) Same answer as (a) above.
- (c) Each specific sequence has the probability given above, but in this case there are many possible sequences which satisfy the requirement that we have 4 A's, 2 T's, 2 G's, and 1 C. How many are there? We start as we have done before, by assuming all nine objects are distinguishable. There are 9! arrangements of nine distinguishable objects in a linear sequence. (The first one can be in any of nine places, the second in any of the remaining eight places, and so on.) But we can't distinguish the four A's, so we have overcounted by a factor of 4!, and must divide this out. We can't distinguish the two T's, so we have overcounted by 2!, and must also divide this out. And so on. So the probability of having this composition is

$$\left[\frac{9!}{4!2!2!1!}\right] \left(\frac{1}{4}\right)^9 = 0.014.$$

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Louise Porter

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Solutions Manual for Econometrics Badi H. Baltagi,1998 This manual provides solutions to selected exercises from each chapter of Econometrics by Badi H Baltagi starting with Chapter 2 For the empirical exercises some SAS programs are provided to replicate the results Most graphs are plotted using EViews Some of the problems and solutions are obtained from Econometric Theory ET and these are reprinted with the pennission of Cambridge University Press I would like to thank Peter C B Phillips and the editors of the Problems and Solutions section Alberto Holly and Juan Dolado for this useful service to the econometrics profession I would also like to thank my colleague James M Griffin for providing many empirical problems and data sets I have also used three empirical data sets from Lott and Ray 1992 The reader is encouraged to apply these econometric techniques to their own data sets and to replicate the results of published articles Some journals authors provide data sets upon request or are readily available on the web Other empirical examples are given in Lott and Ray 1992 and Berndt 1991 Finally I would like to thank my students Wei Wen Xiong Ming Jang Weng and Kiseok Nam who solved several of these exercises Please report any errors typos or suggestions to Badi H Baltagi Department of Economics Texas A M University College Station Texas 77843 4228 Telephone 409 845 7380 Fax 409 847 8757 or send EMAIL toBadi econ tamu edu Table of Contents Preface V Chapter 2 A Review of Some Basic Statistical Concepts Chapter 3 Simple Linear Regression

Econometrics Badi H. Baltagi,2022-01-27 This textbook teaches some of the basic econometric methods and the underlying assumptions behind them It also includes a simple and concise treatment of more advanced topics in spatial correlation panel data limited dependent variables regression diagnostics specification testing and time series analysis Each chapter has a set of theoretical exercises as well as empirical illustrations using real economic applications. These empirical exercises usually replicate a published article using Stata Eviews as well as SAS This new sixth edition has been fully revised and updated and includes new material on limited dependent variables and panel data as well as revision of basic topics like heteroskedasticity endogeneity over identification and specification testing. The author also provides more exercises and empirical examples based on published economic applications.

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