

Homework 11

Section 5.5 in Casella and Berger Book

Book problem: 5.44

Additional problem: Let $X_i \sim \text{iid BIN}(1, p_1)$, $Y_i \sim \text{iid BIN}(1, p_2)$, $i=1, \dots, n$ for both, all Y_i independent of X_i ; What is the limiting distribution of the sample log odds ratio ($\log OR$) where $\log OR = \log(p_1(1-p_2)/(p_2(1-p_1)))$?