

Solutions to Selected Exercises from Chapter 9 Bain & Engelhardt - Second Edition

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Exercise 1

- (a) First population moment can be calculated as

$$\mathbb{E}(X) = \int_a^b x\theta x^{\theta-1} dx = \int_a^b \theta x^{\theta} dx = \frac{\theta}{\theta+1} x^{\theta+1} \Big|_a^b = \frac{\theta}{\theta+1}.$$

Equate it to the first sample moment and solve the equation to obtain the MME $\hat{\theta}$:

$$\frac{\hat{\theta}}{\hat{\theta}+1} = \bar{X} \quad \Rightarrow \quad \hat{\theta} = \frac{\bar{X}}{1-\bar{X}}.$$

- (b) We again calculate $\mathbb{E}(X)$. The calculation shows

$$\mathbb{E}(X) = \int_1^{\infty} x(\theta+1)x^{-\theta-2} dx = \int_1^{\infty} (\theta+1)x^{-\theta-1} dx = -\frac{\theta+1}{\theta} x^{-\theta} \Big|_1^{\infty} = \frac{\theta+1}{\theta}.$$

Equate it to the first sample moment and solve the equation to obtain the MME $\hat{\theta}$:

$$\frac{\hat{\theta}+1}{\hat{\theta}} = \bar{X} \quad \Rightarrow \quad \hat{\theta} = \frac{1}{\bar{X}-1}.$$

- (c) The pdf corresponds to a $\text{GAM}(1/\theta, 2)$ distribution since $f(x; \theta) = \theta^2 x e^{-\theta x} = \frac{1}{\Gamma(1/\theta)\Gamma(2)} x e^{-x/\theta}$. We can find the population moment $\mathbb{E}(X) = \frac{2}{\theta}$ from Table B.2. Equate it to the first sample moment and solve the equation to obtain the MME $\hat{\theta}$:

$$\frac{2}{\hat{\theta}} = \bar{X} \quad \Rightarrow \quad \hat{\theta} = \frac{2}{\bar{X}}.$$

Exercise 3

- (a) The likelihood function is $L(\theta) = \prod_{i=1}^n f(x_i; \theta) = \theta^n (\prod_{i=1}^n x_i)^{\theta-1}$ and the associated log-likelihood is

$$\ln L(\theta) = n \ln \theta + (\theta - 1) \sum_{i=1}^n \ln(x_i).$$

The first and second derivative of the log-likelihood are:

$$\frac{d}{d\theta} \ln L(\theta) = \frac{n}{\theta} + \sum_{i=1}^n \ln(x_i), \quad \frac{d^2}{d\theta^2} \ln L(\theta) = -\frac{n}{\theta^2} < 0.$$

Bain Engelhardt Solutions

JS Bruner



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Introduction to Probability and Mathematical Statistics Lee J. Bain, Max Engelhardt, 1987 **New Advances in Statistical Modeling and Applications** António Pacheco, Rui Santos, Maria do Rosário Oliveira, Carlos Daniel Paulino, 2014-05-12 This volume of the Selected Papers is a product of the XIX Congress of the Portuguese Statistical Society held at the Portuguese town of Nazar from September 28 to October 1 2011 All contributions were selected after a thorough peer review process It covers a broad scope of papers in the areas of Statistical Science Probability and Stochastic Processes Extremes and Statistical Applications *Encyclopedia of Statistical Sciences, Volume 15*, 2005-12-16 Countless professionals and students who use statistics in their work rely on the multi volume Encyclopedia of Statistical Sciences as a superior and unique source of information on statistical theory methods and applications This new edition available in both print and on line versions is designed to bring the encyclopedia in line with the latest topics and advances made in statistical science over the past decade in areas such as computer intensive statistical methodology genetics medicine the environment and other applications Written by over 600 world renowned experts including the editors the entries are self contained and easily understood by readers with a limited statistical background With the publication of this second edition in 16 printed volumes the Encyclopedia of Statistical Sciences retains its position as a cutting edge reference of choice for those working in statistics biostatistics quality control economics sociology engineering probability theory computer science biomedicine psychology and many other areas **Exponential Distribution** K. Balakrishnan, 2019-01-22 The exponential distribution is one of the most significant and widely used distribution in statistical practice It possesses several important statistical properties and yet exhibits great mathematical tractability This volume provides a systematic and comprehensive synthesis of the diverse literature on the theory and applications of the expon *Technometrics*, 1978 *Tenth International Symposium on Software Reliability Engineering* IEEE Computer Society, 1999 The theme of the November 1999 symposium deals with which technologies to take into the new millennium and which ones to leave behind The 32 papers address software reliability techniques models reliability and safety object oriented testing and modeling quality testing and early quality prediction Some of the topics are rare failure state in a Markov chain model for software reliability classification tree models of software quality over multiple releases mutation testing applied to validate specifications based on statecharts generating test cases from an OO model with an AI planning system and requirements volatility and defect density No subject index Annotation copyrighted by Book News Inc Portland OR **Revue générale de chimie pure & appliquée** Charles Friedel, George F. Jaubert, 1900 *Revue générale de chimie pure et appliquée*, 1900 *Monte-Carlo and Quasi-Monte Carlo Methods* 1998 Harald Niederreiter, Jerome Spanier, 2000 This book represents the refereed proceedings of the Third International Conference on Monte Carlo and Quasi Monte Carlo Methods in Scientific Computing which was held at Claremont Graduate University in 1998 An important feature are invited surveys of the state of the art in key areas such as

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