

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

$$\mathbb{E}(X) = \int_0^1 x\theta x^{\theta-1} dx = \int_0^1 \theta x^{\theta} dx = \frac{\theta}{\theta+1} x^{\theta+1} \Big|_0^1 = \frac{\theta}{\theta+1}.$$

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 $f(x; \theta) = \theta^2 x e^{-\theta x} = \frac{1}{(1/\theta)^2 \Gamma(1/\theta)} x e^{-x/(1/\theta)}$. 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:

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

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