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 θ :

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

(b) We again calculate E(X). The calculation shows

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

Equate it to the first sample moment and solve the equation to obtain the MME θ :

$$\frac{\hat{\sigma} + 1}{\hat{\sigma}} = \mathcal{K}$$
 \Rightarrow $\hat{\sigma} = \frac{1}{X - 1}$.

(c) The pdf corresponds to a GAM(1/θ, 2) distribution since f(x; θ) = θ²xe^{-σx} = 1/(1/θ)²E(2) xe^{-π²}. We can find the population moment E(X) = ²/_θ from Table B.2. Equate it to the first sample moment and solve the equation to obtain the MME θ̄.

$$\frac{2}{\tilde{\theta}} = \tilde{X}$$
 \Rightarrow $\tilde{\theta} = \frac{2}{X}$.

Exercise 3

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

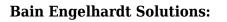
$$\ln L(\theta) = n \ln \theta + (\theta - 1) \sum_{i=1}^n \ln(x_i).$$

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

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

Bain Engelhardt Solutions

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