

Statistics : Assignment - 29

Q.1. Let $X_1, \dots, X_n$ be a random sample drawn from a population with probability density function

$f(x; \theta) = \theta x^{\theta-1}, 0 \leq x \leq 1, \theta > 0$. Then the maximum likelihood estimator of θ .

- (A) $\frac{-n}{\sum_{i=1}^n \log_e X_i}$ (B) $\frac{-\sum_{i=1}^n \log_e X_i}{n}$ (C) $\left(\prod_{i=1}^n X_i\right)^{1/n}$ (D) $\frac{\prod_{i=1}^n X_i}{n}$

Q.2. Let $X_1, \dots, X_n$ be a random sample from a population having probability density function

$f_x(x; \theta) = \frac{2x}{\theta^2}, 0 < x < \theta$. Then the method of moments estimator of θ is

- (A) $\frac{3\sum_{i=1}^n X_i}{2n}$ (B) $\frac{3\sum_{i=1}^n X_i^2}{2n}$ (C) $\frac{\sum_{i=1}^n X_i}{n}$ (D) $\frac{3\sum_{i=1}^n X_i(X_i - 1)}{2n}$

Q.3. Let $X_1, X_2, \dots, X_n$ be independent and identically distributed random variables with probability density function given by

$$f_x(x; \theta) = \begin{cases} \theta(1-x)^{\theta-1} & 0 \leq x \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

Also, let $\bar{X} = \frac{1}{n} \sum_{i=1}^n X_i$. Then the maximum likelihood estimator of θ is

- (A) $1/\bar{X}$ (B) $(1/\bar{X}) - 1$ (C) $1/(\bar{X} - 1)$ (D) $\bar{X}$

Q.4. A random of size 7 is drawn from a distribution of with p.d.f.

$$f_{\theta}(x) = \begin{cases} \frac{1+x^2}{3\theta(1+\theta^2)} & -2\theta \leq x \leq \theta, \theta > 0 \\ 0 & \text{otherwise} \end{cases}$$

And the observations are 12, -54, 26, -2, 24, 17, -39. What is the maximum likelihood estimate of θ ?

- (A) 12 (B) 24 (C) 26 (D) 27

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