

1. Consider RIS of size n from a distribution with the following pdf

$$\frac{\exp\left(-\frac{(x-\theta)^2}{2\lambda\theta^2x}\right)}{\sqrt{2\pi\lambda x^3}} \quad \text{when } x > 0$$

and where $\theta > 0$ and $\lambda > 0$. Find

- the MM estimators of θ and λ ,
 - their respective asymptotic variances and correlation coefficient,
 - two sufficient statistics for estimating these parameters,
 - the ML estimators of θ and λ ,
 - their respective asymptotic variances and correlation coefficient.
 - assuming a RIS of size 200 and using the large- n approximation, compute the probability that the relative error of the ML estimator of θ will be less than 12%.
2. Consider RIS of size n from a distribution with the following pdf

$$\frac{\theta\lambda^\theta}{x^{\theta+1}} \quad \text{when } x > \lambda$$

where $\theta > 0$ and $\lambda > 0$. Find

- two sufficient statistics for estimating these parameters,
 - the ML estimators of θ and λ .
3. Consider the following RIS: 4.25, 5.32, 0.79, 5.45, 3.00, 0.66, 1.42, 2.57, 6.46, 6.72, 0.93, 6.95, 6.45, 2.28, 4.12, 0.86, 2.01, 5.49, 4.05, 6.52, 3.13, 0.33, 4.59, 5.84, 3.27, 3.79, 3.68, 1.88, 3.13, 0.98 from a distribution with a pdf given by

$$\frac{\lambda x^{\lambda-1} \exp\left(-\left(\frac{x}{\theta}\right)^\lambda\right)}{\theta^\lambda} \quad \text{when } x > 0$$

and where $\theta > 0$ and $\lambda > 0$. Find

- the ML *estimates* of θ and λ ,
- the respective standard errors and the corresponding correlation coefficient.