

$$a) L(x_1, \dots, x_m | \theta) = \prod_{i=1}^m f(x_i | \theta)$$

$$= \prod_{i=1}^m \frac{1}{\theta} \cdot e^{-\frac{x_i}{\theta}} = \frac{1}{\theta^m} \cdot e^{-\frac{\sum_{i=1}^m x_i}{\theta}} \rightarrow \bar{x} \cdot m$$

$$\ln L = -m \ln \theta - \frac{m \bar{x}}{\theta}$$

$$\frac{d \ln L}{d \theta} = -\frac{m}{\theta} + \frac{m \bar{x}}{\theta^2}$$

$$\frac{d \ln L}{d \theta} = 0 \Rightarrow \frac{m}{\theta} = \frac{m \bar{x}}{\theta^2} \Rightarrow \bar{\theta} = \bar{x}$$

b)  $\bar{\theta}$  este valo. corectă dacā  $M(\bar{\theta}) = \bar{\theta}$  și  $\lim_{m \rightarrow \infty} D(\bar{\theta}) = 0$

$$M(\bar{\theta}) = M(\bar{x}) = M(x) = \theta$$

$$D(\bar{\theta}) = D(\bar{x}) = D(x) \xrightarrow{m \rightarrow \infty} 0 \Rightarrow \text{este estimator valo. corect}$$

$$c) e(\bar{\theta}) = \frac{1}{\mathbb{I}_m(\bar{\theta}) \cdot D(\bar{\theta})}$$

$$\mathbb{I}_1(\theta) = -M \left[ \frac{d^2 \ln L(x_1 | \theta)}{d \theta^2} \right]$$

$$L(x_1 | \theta) = L(x | \theta) = \frac{1}{\theta} \cdot e^{-\frac{x}{\theta}} \rightarrow \ln L = -\ln \theta - \frac{x}{\theta}$$

$$\frac{d \ln L}{d \theta} = -\frac{1}{\theta} + \frac{x}{\theta^2} \Rightarrow \frac{d^2 \ln L}{d \theta^2} = \frac{1}{\theta^2} - \frac{2x}{\theta^3}$$

$$M \left( \frac{1}{\theta^2} - \frac{2x}{\theta^3} \right) = \frac{1}{\theta^2} - \frac{2}{\theta^3} M(x) = \frac{1}{\theta^2} - \frac{2}{\theta^3} \cdot \theta = -\frac{1}{\theta^2}$$

$$\mathbb{I}_1(\theta) = \frac{1}{\theta^2} \Rightarrow \mathbb{I}_m(\theta) = m \cdot \mathbb{I}_1(\theta) = \frac{m}{\theta^2}$$

$$e = \frac{1}{\frac{m}{\theta^2} \cdot \frac{\theta^2}{m}} = 1$$

$$d) H_0: \theta = 2$$

$$H_1: \theta = 1$$