

a)

$$H(x) = D(x) = \lambda$$

$$L(x_1, \dots, x_n | \lambda) = \prod_{i=1}^n p(x_i | \lambda) =$$

$$= \prod_{i=1}^n \frac{\lambda^{x_i}}{x_i!} \cdot e^{-\lambda}$$

$$= e^{-\lambda n} \prod_{i=1}^n \frac{\lambda^{x_i}}{x_i!}$$

$$= e^{-\lambda n} \left( \prod_{i=1}^n \frac{1}{x_i!} \right) \cdot \lambda^{\sum_{i=1}^n x_i} = e^{-\lambda n} \cdot \lambda^{\sum_{i=1}^n x_i}$$

$$= e^{-\lambda n} \cdot \lambda^{n \bar{x}}$$

$$\ln L = \ln L_k + n \bar{x} \ln \lambda - \lambda n$$

$$\frac{\partial \ln L}{\partial \lambda} = \frac{n \bar{x}}{\lambda} - n$$

$$\frac{\partial \ln L}{\partial \lambda} = 0$$

$$\frac{n \bar{x}}{\lambda} = n$$

$$\bar{x} = \lambda$$

$$\lambda = \bar{x}$$

b)  $H(\bar{x}) = H(x) = \lambda$

$$D(\bar{x}) = \frac{D(x)}{n} = \frac{\lambda}{n}$$

$$\lim_{n \rightarrow \infty} \frac{\lambda}{n} \rightarrow 0$$

c)  $Z_1(\lambda) = -H \int \frac{\partial^2 \ln L(x_1 | \lambda)}{\partial \lambda^2}$

$$L(x_1 | \lambda) = L(x | \lambda) = \frac{\lambda^x}{x!} \cdot e^{-\lambda}$$

$$\ln L = -\lambda + \ln \lambda^x - \ln x!$$

$$\frac{\partial \ln L}{\partial \lambda} = -1 + x \cdot \frac{1}{\lambda}$$