Probability&RV Assignment-08

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https://github.com/Anuradha−Uggi/Assignments−AI5002−Probability−and−Random−Variables/blob/main/Prob_ass08/rvsp_8.tex

I. QUESTION(UGC NET 2019,Q-108)

Suppose X=X_1,X_2,....,X_n are i.i.d Uniform (θ,2θ), $\theta > 0$. Let $X_{(1)}$=min{X_1,X_2,...,X_n} and $X_{(n)}$=max{X_1,....,X_n}.then which of the following statements are correct.

1) ($X_{(1)}$,$X_{(n)}$) is jointly sufficient and complete for θ
2) ($X_{(1)}$,$X_{(n)}$) is jointly sufficient but not complete for θ
3) $\frac{X_{(n)}}{2}$ is maximum likelihood estimate for θ
4) $X_{(1)}$ is maximum likelihood estimate for θ

II. Basic Definitions

Sufficient Statistic:
Given X i.i.d Data conditioned on an unknown parameter θ, T(X) is called sufficient statistic for θ if its values contains all the information needed to compute any estimate of the parameter (Maximum likelihood estimate). according to Fisher−Neymen Factorization PDF is

$$f(X;\theta) = h(X)S(\theta, T(X)) \tag{1}$$

where h(X) is a constant and S(θ,T(X)) is a function through which θ will interact to X only through T(X).

Statistic Completeness:

T(X) is said to be complete for θ if for every measurable function g; if

$$E_\theta(g(T)) = 0 \tag{2}$$

for all θ then

$$P_\theta(g(T) = 0) = 1 \tag{3}$$

for all θ.

III. SOLUTION

Given

$$X_{(1)} = min\{X_1, X_2, ..., X_n\} \tag{4}$$

$$X_{(n)} = max\{X_1, X_2, ..., X_n\} \tag{5}$$

$$X = \{X_1, X_2, ..., X_n\} \sim U(\theta, 2\theta) \tag{6}$$

$$P(X_i) = \frac{1}{\theta} \tag{7}$$

Statistic

$$T(X) = (min\{X\}, max\{X\}) \tag{8}$$

X are i.i.d so Likelihood is given by

$$f_X(x) = \frac{1}{\theta^n} 1_{\{\theta \le X_i \le 2\theta\}} \tag{9}$$

equation (7) can be split into

$$f_X(x) = \frac{1}{\theta^n} 1_{\{\theta \le min\{X\}} 1_{max\{X\} \le 2\theta} \tag{10}$$

from equation (8)

$$h(X) = 1 \tag{11}$$

which is constant and

$$S_{(\theta,2\theta)}(X) = \frac{1}{\theta^n} \tag{12}$$

which is function of only θ.
therefore $T(min\{X\}, max\{X\})$ is jointly sufficient to define θ thus Sufficient statistic.

Let

$$g(T) = max\{X\} - max\{X\} \tag{13}$$

$$E[g(T)] = E[max\{X\} - min\{X\}] = \int (max\{X\} - min\{X\}) \frac{1}{\theta^n} dx \tag{14}$$

from equation (12) its clear that

$$max\{X\} - min\{X\} \neq 0 \tag{15}$$

for all θ therefore

$$P(\ max\{X\} - min\{X\} = 0)\ \neq 1 \tag{16}$$

therefore $T(X_{(n)}, X_{(1)})$ is Jointly sufficient but not complete for θ.

Maximum Likelihood Estimate(MLE) :

Likelihood can be written as

$$f_\theta(X_1, X_2, .., X_n) = \frac{1}{\theta^n} I\left(\frac{max\{X\}}{2} \leq \theta \leq min\{X\}\right) \tag{17}$$

the MLE is the statistic that maximizes the liklihood.from equation (7) liklihood is a decreasing function of θ.therefore MLE of θ is

$$\theta = \frac{X_{(n)}}{2} = \frac{max\{X\}}{2} \tag{18}$$

IV. CONCLUTION

From above observations option (2) and option (3) holds.