

$$\textcircled{1} \quad (x_{ii}, y_{ii}) \rightarrow (\min(x_i, y_i), \max(x_i, y_i)) = (m_i, M_i)$$

now $(m_i, M_i) \sim f(m, M) = 3\lambda^2 e^{-\lambda m - 2\lambda M}$
 $0 < m < M < \infty$

Likelihood function = $L((m_i, M_i) | \lambda) = 3^n \lambda^{2n} e^{-\lambda(\sum m_i + 2\sum M_i)}$

for MLE, $\frac{\partial L}{\partial \lambda} = 0 \Rightarrow$

$$2n(\lambda)^{2n-1} e^{-\lambda(\sum m_i + 2\sum M_i)} - (\sum m_i + 2\sum M_i) \lambda^{2n-1} e^{-\lambda(\sum m_i + 2\sum M_i)} = 0$$

$$\Rightarrow 2n! - \lambda(\sum m_i + 2\sum M_i) = 0$$

$$\left[\lambda = \frac{2n}{\sum m_i + 2\sum M_i} \right]$$

$$\textcircled{2} \quad \epsilon_i = y_i - a - b x_i$$

$$\text{Now } L(\epsilon_i | \sigma^2) = \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^n e^{-\sum \frac{\epsilon_i^2}{2\sigma^2}}$$

$$L(\epsilon_i | \sigma^2) = \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^n e^{-\sum \frac{(y_i - a - b x_i)^2}{2\sigma^2}}$$

$$\Rightarrow \sum_{i=1}^n (y_i - a - b x_i)^2 = \text{req. } \sum y_i^2 + n a^2 + \frac{n(n+1)(2n+1)}{6} b^2 - 2a \sum y_i - 2b \left(\sum x_i y_i \right) + ab(n)(n+1)$$

↓

K

$$L(\epsilon_i | \sigma^2) = \left(\frac{1}{\sqrt{2\pi\sigma^2}} \right)^n e^{-\frac{K}{2\sigma^2}}$$

$$\frac{dL}{d\sigma} = \left(\frac{-n}{(\sigma)^{n+1}} + \frac{\kappa}{(\sigma)^{n+3}} \right) e^{-\frac{\kappa}{\sigma^2}} \times \left(\frac{1}{2\pi} \right)^{n/2} = 0$$

$$K = n \sigma^2$$

$$\left[\sigma = \sqrt{\frac{K}{n}} \right]$$

(3) $x_1, x_2, \dots, x_n \sim f(x | \lambda, \alpha) = \alpha \lambda x^{\alpha-1} e^{-\lambda x^\alpha}$

$$f(x_{1:n} | \lambda, \alpha) = (\alpha \lambda)^n \left(\prod_{i=1}^n x_i^{\alpha-1} \right) e^{-\lambda \sum x_i^\alpha}$$

$$f(\lambda | a, b) = \frac{b^a}{\Gamma a} \lambda^{a-1} e^{-b\lambda}$$

$$f(\lambda | x_{1:n}, a, b) \propto \cancel{(\alpha \lambda)^n \cancel{\Gamma a}} \lambda^{n+a-1} e^{-\lambda(\sum x_i^\alpha + b)}$$

$$f(\lambda | x_{1:n}, a, b) \sim \text{gamma}(n+a, \sum x_i^\alpha + b)$$

(4)

$$X_1, \dots, X_n \sim \text{uni}(0, \theta)$$

$$X_m = \max(X_{i\beta})$$

$$\text{now } f(X_{i\beta} | \theta) = \left(\frac{1}{\theta}\right)^n \quad [\theta > X_m]$$

$$f(\theta) = \begin{cases} 1 & 0 < \theta < 1 \\ 0 & \text{otherwise} \end{cases}$$

$$f(\theta | X_{i\beta}) = \frac{f(\theta) f(X_{i\beta} | \theta)}{\int_{X_m}^1 \left(\frac{1}{\theta}\right)^n d\theta} = \frac{(n-1) \left(\frac{1}{\theta}\right)^n}{\left(\frac{1}{X_m}\right)^{n-1}}$$

~~$$f(\theta | X_{i\beta}) = (n-1) \left(\frac{1}{\theta}\right)^n \left(\frac{1}{X_m}\right)^{n-1}$$~~

$$f(\theta | X_{i\beta}) = \frac{(n-1) \left(\frac{1}{\theta}\right)^n}{\left(\frac{1}{X_m}\right)^{n-1}} \quad (X_m < \theta < 1)$$