

$$(1) \quad (X_{ii}, Y_{ii}) \rightarrow (\min(X_i, Y_i), \max(X_i, Y_i)) = (m_i, M_i)$$

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

$$0 < m < M < \infty$$

$$\text{Likelihood function} = L((m_{1:n}, M_{1:n}) | \lambda) = 3^n \lambda^{2n} e^{-\lambda(\sum m_i) - 2\lambda(\sum M_i)}$$

$$\text{for MLE, } \frac{\partial L}{\partial \lambda} = 0 \Rightarrow 2n\lambda^{2n-1} e^{-\lambda(\sum m_i + 2\sum M_i)} - (\sum m_i + 2\sum M_i) \lambda^{2n} e^{-\lambda(\sum m_i + 2\sum M_i)} = 0$$

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

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

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

$$(2) \quad \epsilon_i = y_i - a - b_i$$

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

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

\Downarrow

K

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

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

$$k = n\sigma^2$$

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

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

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

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

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

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

(4)

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

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

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

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

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

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