

Estimation Methods Notes

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30 June, 2020

Exercises

1. In the Notes, we found that if we take a sample from the uniform distribution $\text{Unif}(0, \theta)$, the method of moments estimate of θ is $\hat{\theta}_{MoM} = 2\bar{x}$. Suppose our sample consists of the following values:

0.2 0.9 1.9 2.2 4.7 5.1

- a) What is $\hat{\theta}_{MoM}$ for this sample?
 - b) What is wrong with this estimate?
 - c) Show that this estimator is unbiased.
 - d) ADVANCED: Use simulation in R to find out how often this happens ($\hat{\theta}_{MoM} < \max x$). Report an answer for various sizes of samples.
2. Let x_1, x_2, \dots, x_n be a simple random sample from an exponentially distributed population with parameter λ . Find $\hat{\lambda}_{MoM}$.
3. Let x_1, x_2, \dots, x_n be an iid random sample from an exponentially distributed population with parameter λ . Find $\hat{\lambda}_{MLE}$.
4. It is mathematically difficult to determine if the estimators found in questions 2 and 3 are unbiased. Since the sum is in the denominator, mathematically we may have to work with the joint pdf. So instead, use simulation to get an sense of whether the method of moments estimator for the exponential distribution is unbiased.
5. Find a maximum likelihood estimator for θ when $X \sim \text{Unif}(0, \theta)$. Compare this to the method of moments estimator we found. Hint: Do not take the derivative of the likelihood function.

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