

a) $f(x) = \theta x^{-2}$
 $L = \prod_{i=1}^n \frac{\theta}{x_i^2} \quad 0 < \theta \leq x < \infty$

$$= \theta^n \prod_{i=1}^n \frac{1}{x_i^2} I_{(\theta, \infty)}(x_i)$$

$$= \theta^n \prod_{i=1}^n \frac{1}{x_i^2} \frac{T}{I_{(\theta, \infty)}}(x_{(1)})$$

$$= \prod_{i=1}^n \frac{1}{x_i^2} \underbrace{\theta^n \frac{T}{I_{(\theta, \infty)}}(x_{(1)})}_{g_0(x)} h(x)$$

Thus, by factorization th^m.

$T(x) = x_{(1)}$ is sufficient for θ .

b) $E(x) = \int_0^{\infty} \frac{x \theta}{x^2} dx$
 $= \theta \ln x \Big|_0^{\infty}$
 $= \theta (\infty - \ln 0)$
 $= \infty$

Thus, method of moment est^s does not exist. The method fails here.

⑤

X_i iid $P(\lambda)$

Here the unknown parameter is λ . We have to find estimator for λ using MOM.

By the method, for 1-parameter unknown we need 1 e_f^n . We need to equate first order popⁿ moment to first order sample moment.

Thus

$$E(x) = \bar{X} \quad \text{will be the } e_f^n.$$

in Poisson we know that

$$E(x) = \lambda$$

$$\Rightarrow \hat{\lambda}_{MOM} = \bar{X}$$

Now, $\lambda > 0$ thus we need its estimator to be positive so

$$\hat{\lambda}_{MOM} = \bar{X} \quad \text{if } \bar{X} > 0.$$