Six Sided Die:

(1) Two constraints – ME (infeasible)

$\bar{y}_1 = 3$ (from $N=1000$ tosses)

$\bar{y}_2 = 4$ (from $N=2000$ tosses)

A) Simple Case – ME:

$\bar{y} = (3\times 1 + 4\times 2)/3 = 3\frac{2}{3}$

B) GME version

$\underline{v} = (-C, 0, C)$

$C = 3\sigma_y$; But adjust by N:

$\Rightarrow$ $i=1\,(Y_1)$: $C = 3\sigma_y$

$i=2\,(Y_2)$: $C = 3\sigma_y/2$

Note: $\bar{y} = (y_1 + y_2)/2$

Experiment: Relations between λ_1, λ_2 and $H(P), H(W)$ as C changes

graphical representation?

(1) Simple Case ME with $\bar{y} = 3\frac{2}{3}$

(2) Simple Case GME with $\bar{y}$ but w/ noise (error bounds as above but assume the true mean is $3\frac{1}{2}$)

(3) GME (version B above)

Possible Figure: