

$$1) S^2 = \frac{\sum_{i=1}^n (\xi_i - \bar{\xi})^2}{n}, MS^2 = \frac{n-1}{n} \sigma^2$$

$$S^2 = \frac{\sum_{i=1}^n (\xi_i - \bar{\xi})^2}{n} = \frac{\sum_{i=1}^n (\xi_i - a)^2}{n} - (\bar{\xi} - a)^2 = \frac{(n\bar{\xi} - na)^2}{n} - (\bar{\xi} - a)^2$$

$$= (n-1)(\bar{\xi} - a)^2 \Rightarrow MS^2 = \frac{n-1}{n} \sigma^2 //$$

$$2) P(\xi = k) = \frac{\theta^k}{(1+\theta)^{k+1}}, \theta > 0, k = 0, 1, \dots, \hat{\theta} = \frac{\sum_{i=1}^n \xi_i}{n}$$

$$1. M\hat{\theta} = M \frac{\sum_{i=1}^n \xi_i}{n} = \theta$$

$$2. D\hat{\theta} = D \frac{1}{n} \sum_{i=1}^n \xi_i = \frac{1}{n^2} \sum_{i=1}^n D\xi_i = \frac{n\theta}{n^2} = \frac{\theta}{n}$$

$$3. L(x, \theta) = \prod_{k=1}^n P(\xi = x_k) = \prod_{k=1}^n \frac{\theta^{x_k}}{(1+\theta)^{x_k+1}} = \frac{\theta^{\sum_{k=1}^n x_k}}{(1+\theta)^{\sum_{k=1}^n x_k + n}}$$

$$\ln L(x, \theta) = \sum_{k=1}^n x_k \ln \theta - \left(\sum_{k=1}^n x_k + n \right) \ln(1+\theta)$$

$$\frac{\partial}{\partial \theta} \ln L(x, \theta) = \frac{\sum_{k=1}^n x_k (1+\theta) - (\sum_{k=1}^n x_k + n) \theta}{\theta + \theta^2} = \frac{\sum_{k=1}^n x_k - n\theta}{\theta + \theta^2}$$

$$I(\theta) = -M \frac{\partial^2}{\partial \theta^2} \ln L(\xi, \theta) = M \frac{\sum_{k=1}^n \xi_k}{(\theta + \theta^2)^2} = \frac{n\theta}{(\theta + \theta^2)^2} = \frac{n}{\theta(1+\theta)^2}$$

$$4. D\hat{\theta} > (I(\theta))^{-1} \Rightarrow \text{оцінка є ефективною} //$$