

- 3.a. Let X_1, \dots, X_n be i.i.d. $\text{Unif}[\theta - a, \theta + a]$, where $\theta \in \mathbb{R}$ and $a > 0$ are unknown parameters.
- (i) Find the MLE $(\hat{\theta}, \hat{a})$ of (θ, a) .
 - (ii) Is $\hat{\theta}$ an unbiased estimate of θ ?
 - (iii) Is \hat{a} an unbiased estimate of a ? [2 + 2 + 2 = 6]
- 3.b. If X_1, \dots, X_n be i.i.d. f , where $f(x) = \theta x^{\theta-1}$, $0 < x < 1$, zero elsewhere. Using the NP lemma, find the critical region for testing

$$H_0 : \theta = 1 \text{ against } H_1 : \theta = 2$$

at $\alpha \in (0, 1)$ level of significance.

Hint: Under H_0 , $-2 \log_e X_1 \sim ?$

Compute the cut-off for $n = 10$ and $\alpha = 0.10$.

[3 + 1 = 4]