

$$(3) \quad f(t) = \begin{cases} \frac{1}{2\theta\sqrt{t}} \exp\left(-\frac{\sqrt{t}}{\theta}\right) & t > 0 \\ 0 & t \leq 0 \end{cases}$$

$$(a) \quad L(\theta, \mathbf{t}) = \prod_{i=1}^n \frac{1}{2\theta\sqrt{t_i}} \exp\left(-\frac{1}{\theta} \sqrt{t_i}\right) \\ = \frac{1}{(2\theta)^n} \left( \prod_{i=1}^n \frac{1}{\sqrt{t_i}} \right) \exp\left(-\frac{1}{\theta} \sum_{i=1}^n \sqrt{t_i}\right)$$

$$\ln L(\theta, \mathbf{t}) = -n \ln(2\theta) - \frac{1}{2} \sum_{i=1}^n \ln(t_i) \\ - \frac{1}{\theta} \sum_{i=1}^n \sqrt{t_i}$$

$$\frac{\partial \ln L(\theta, \mathbf{t})}{\partial \theta} = -\frac{n}{2\theta} + \frac{1}{\theta^2} \sum_{i=1}^n \sqrt{t_i} = 0$$

$$\Rightarrow \quad \underline{\hat{\theta} = \frac{1}{n} \sum_{i=1}^n \sqrt{t_i}}$$

$$\frac{\partial^2 \ln L(\theta, \mathbf{t})}{\partial \theta^2} = \frac{n}{\theta^2} - \frac{2}{\theta^3} \sum_{i=1}^n \sqrt{t_i}$$

easy to check  $\frac{\partial^2 \ln L(\hat{\theta}, \mathbf{t})}{\partial \theta^2} < 0$  for  $n > 0$

$$\underline{\underline{\hat{\theta}_{MLE} = 84.733}}$$

(b)  $E(T) = 2\theta^2$ , hence

$$\hat{\theta} = \sqrt{\frac{1}{2} E(T)}$$

Using the method of moments, we obtain

$$\hat{\theta}_{\text{moment}} = \sqrt{\frac{1}{2n} \sum_{i=1}^n t_i}$$

which, for this particular case is

$$\hat{\theta}_{\text{moment}} = 60.828$$