

$$E(\max S_F^+ \wedge M)^p$$

第 題
(答題不得寫在紅線外)

$P(S_n > 0)$ for all $n \geq 1) > 0$.

No.

Date

c. Test $\theta_1 = 2\theta_2$, derive test statistic & rejection region with significance level α .

2. prove $\hat{\beta}_{\text{ridge}} \exists \lambda$, s.t. $MSE(\hat{\beta}_{\text{ridge}}) < MSE(\hat{\beta}^{LS})$.

Inference 4 选 3

1. $U(0,0)$? $U(0,0)$.

① $E[X_1/X_{(n)}]^k$ compute.

②. $\Sigma(X_i - X_{(n)}) \perp X_{(n)}$

2. (X_i, Y_i) from poisson with mean $(e^{\lambda_i}, e^{\lambda_i + \beta W_i})$, W_i covariate. prove MLE of β is consistent and asymptotic normal.

3. ① find $X_i \sim U(0-v, 0+v)$.

UMVUE for EX_1 .

if \exists

②. X_i find unknown $F(\cdot)$

UMVUE for EX_1 .

if \exists

③. UMVUE in ① don't ~~say~~ apply to ②

[different group]

4. $X_i \sim N(\mu_i, \sigma^2)$, σ^2 known,UMP of level α

$H_0: \mu_i = \dots = 0$ vs. $H_1: \mu_i = 0, \dots$

find test statistics, rejection region.