STAT 661
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HW1

1.5-4

(a). Show that T1 and T2 are equivalent statistics if, and only if, we can write T2 = H(T1) for some 1-1 transformation H of the range of T1 into the range of T2. Which of the following statistics are equivalent? (Prove or disprove.)

If $T_2 = H(T_1)$ for some 1-1 transformation H of the range of T_1 into the range of T_2, then

when $T_1(x) = T_1(y)$, $T_2(x) = H(T_1(x)) = H(T_1(y)) = T_2(y)$;

when $T_2(x) = T_2(y)$, $H(T_1(x)) = T_2(x) = T_2(y) = H(T_1(y))$; then T_1 and T_2 are equivalent.

If T_1 and T_2 are equivalent, then $\exists H$ make $T_2 = H(T_1)$ is a 1-1 transformation of the range of T_1 into the range of T_2.

Therefore, T_1 and T_2 are equivalent statistics $\iff T_2 = H(T_1)$. [■]

(b). $\prod_{i=1}^n x_i$ and $\sum_{i=1}^n \log x_i$, $x_i > 0$

$T_2(x) = \sum_{i=1}^n \ln x_i = \ln(\prod_{i=1}^n x_i) = \ln(T_1)$, $x_i > 0$. $H(x) = \ln x$ is a 1-1 transformation of $T_1 \in (0, \infty)$ into $T_2 \in (-\infty, \infty)$.

Thus, T_1 and T_2 are equivalent. [■]

(c). $\sum_{i=1}^n x_i$ and $\sum_{i=1}^n \log x_i$, $x_i > 0$

$T_2(x) = \sum_{i=1}^n \ln x_i = T_1(\ln(x)) \neq T_1(x)$, $x_i > 0$.

There is not a H that can do a 1-1 transformation of the range of T_1 into the range of T_2.

Thus, T_1 and T_2 are not equivalent. ■

(d). $(\sum_{i=1}^n x_i, \sum_{i=1}^n x_i^2)$ and $(\sum_{i=1}^n x_i, \sum_{i=1}^n (x_i - \bar{x})^2)$

Let $T_1 = (T_{11} = \sum_{i=1}^n x_i, T_{12} = \sum_{i=1}^n x_i^2)$, then

$$T_{21} = \sum_{i=1}^n x_i = T_{11}$$

$$T_{22} = \sum_{i=1}^n (x_i - \bar{x})^2 = \sum_{i=1}^n x_i^2 - 2\bar{x}\sum_{i=1}^n x_i + n(\bar{x})^2 = \sum_{i=1}^n x_i^2 - \frac{2}{n}(\sum_{i=1}^n x_i)^2 + \frac{1}{n}(\sum_{i=1}^n x_i)^2 = T_{12} - \frac{1}{n}T_{11}^2$$

$H$is a 1-1 transformation of the range of T_1 into the range of T_2. Thus, T_1 and T_2 are equivalent. ■

(e). $(\sum_{i=1}^n x_i, \sum_{i=1}^n x_i^3)$ and $(\sum_{i=1}^n x_i, \sum_{i=1}^n (x_i - \bar{x})^3)$

Let $T_1 = (T_{11} = \sum_{i=1}^n x_i, T_{12} = \sum_{i=1}^n x_i^3)$, then

$$T_{21} = \sum_{i=1}^n x_i = T_{11}$$

$$T_{22}=\sum_{i=1}^{n}(x_i-\bar{x})^3=\sum_{i=1}^{n}x_i^3-3\bar{x}\sum_{i=1}^{n}x_i^2+3\bar{x}^2\sum_{i=1}^{n}x_i-n(\bar{x})^3=$$

$$\sum_{i=1}^{n}x_i^3-\frac{3}{n}\sum_{i=1}^{n}x_i\sum_{i=1}^{n}x_i^2+\frac{3}{n^2}(\sum_{i=1}^{n}x_i)^3-\frac{1}{n^2}(\sum_{i=1}^{n}x_i)^3=T_{12}-\frac{3}{n}T_{11}\sum_{i=1}^{n}x_i^2+\frac{2}{n^2}T_{11}^3$$

There is not statistics in T_1 can represent $\sum_{i=1}^{n}x_i^2$. There is not a H that can do a 1-1 transformation of the range of T_1 into the range of T_2. Thus, T_1 and T_2 are not equivalent. ■

1.5-6 Let X take on the specified values $v_1,..,v_k$ with probabilities $\theta_1,..,\theta_k$, respectively.

Suppose that $X_1,..,X_n$ are independently and identically distributed as X. Suppose that $\theta=(\theta_1,..,\theta_k)$ is unknown and may range over the set $\Theta=\{(\theta_1,..,\theta_k):\theta_i\geq 0, 1\leq i\leq k,\sum_{i=1}^{k}\theta_i=1\}$. Let N_j be the number of X_i which equal v_j.

(a). What is the distribution of $(N_1,..,N_k)$?

$(N_1,..,N_k)$ ~Multinomial Distribution

$f_{\vec{\theta}}(\vec{n})=n!\prod_{i=1}^{k}\frac{\theta_i^{n_i}}{n_i!}\mathbf{1}_{\{\sum N_i=n\}}$, where n_i =the number of times we get outcome $i=1,..,k$ ■

(b). Show that $\mathbf{N}=(N_1,..,N_{k-1})$ is sufficient for θ.

$f_{\vec{\theta}}(\vec{N})=n!\prod_{i=1}^{k}(N_i!)^{-1}\exp[\sum_{i=1}^{k}N_i\ln\theta_i]\mathbf{1}_{\{\sum N_i=n\}}=h(\vec{N})\exp[\sum_{i=1}^{k}\eta_i(\vec{\theta})T_i(\vec{N})-B(\vec{\theta})]$, where $\chi=\{\vec{N}\in\{0,..,n\}^k|\sum N_i=n\}$

$h(\vec{N})=n!\prod_{i=1}^{k}(N_i!)^{-1}\mathbf{1}_{\{\sum N_i=n\}}$, $B(\vec{\theta})=0$

$\eta_i(\vec{\theta})=(\ln\theta_1,..,\ln\theta_k)$,

$T(\vec{N})=(N_1,..,N_k)$ is a n.s.s of the family.

$T(\vec{N})=(N_1,..,N_{k-1},n-\sum_{i=1}^{k-1}N_i)$ is equivalent with $(N_1,..,N_{k-1})$. Therefore $\mathbf{N}$ is sufficient for θ. ■

1.5-7 Let $X_1,..,X_n$ be a sample from a population with density $p(x,\theta)$ given by

$p(x,\theta)=\begin{cases}\frac{1}{\sigma}\exp\{-\frac{x-\mu}{\sigma}\} & if x\geq\mu\\ 0 & o.w.\end{cases}$ Here $\theta=(\mu,\sigma)$ with $-\infty<\mu<\infty,\sigma>0$.

(a) Show that $\min(X_1,..,X_n)$ is sufficient for μ when σ is fixed.

When σ is fixed, $p(x_{1:n},\mu)=\sigma^{-n}\exp[-\frac{\sum_{i=1}^{n}x}{\sigma}]\exp[\frac{n\mu}{\sigma}]\prod_{i=1}^{n}\mathbf{1}_{\{x_i\geq\mu\}}$, where

$h(x)=\sigma^{-n}\exp[-\frac{\sum_{i=1}^{n}x}{\sigma}]$, $g(T(x),\mu)=\exp[\frac{n\mu}{\sigma}]\prod_{i=1}^{n}\mathbf{1}_{\{x_i\geq\mu\}}$

$\mathbf{1}_{\{x_{(1)}\geq\mu\}}$ contains all the information about μ, then

$T(x)=\min(X_1,..,X_n)$ is sufficient for μ when σ is fixed. ■

- Another method is that $p(x_{1:n}|t)$ is free of μ

$X\sim Expo(\mu,1/\sigma)$, $F_{\mu,\sigma}(x)=1-e^{-(x-\mu)/\sigma}$,

$\min(X_1,..,X_n)=X_{(1)}=n\frac{1}{\sigma}e^{-(x-\mu)/\sigma}[1-(1-e^{-(x-\mu)/\sigma})]^{n-1}=\frac{n}{\sigma}e^{-n(x-\mu)/\sigma}$

$p(x_{1:n}|t)=\frac{1}{n\sigma^{n-1}}e^{\frac{1}{\sigma}(\sum x_i-nx)}$ is free of μ

(b) Find a one-dimensional sufficient statistic for σ when μ is fixed.

When μ is fixed, $p(x_{1:n}, \sigma) = \sigma^{-n} \exp[-\frac{\sum_{i=1}^n x}{\sigma} + \frac{n\mu}{\sigma}] \prod_{i=1}^n \mathbf{1}_{\{x_i \geq \mu\}}$, where
$h(x) = \prod_{i=1}^n \mathbf{1}_{\{x \geq \mu\}}$,
$g(T(x), \sigma) = \sigma^{-n} \exp[-\frac{\sum_{i=1}^n x}{\sigma} + \frac{n\mu}{\sigma}]$, then
$T(x) = \sum_{i=1}^n x_i$ is sufficient for σ when μ is fixed. ■

- Another method is that $p(x_{1:n}|t)$ is free of σ

$X \sim Expo(\mu, 1/\sigma)$, $F_{\mu,\sigma}(x) = 1 - e^{-(x-\mu)/\sigma}$,
$Y = X - \mu \sim Exp(1/\sigma)$, $T = \sum Y_i \sim Gamma(n, \sigma)$
$p(x_{1:n}|t) = \Gamma(n) t^{1-n}$ is free of σ

(c) Exhibit a two-dimensional sufficient statistic for θ.

$p(x_{1:n}, \mu, \sigma) = \sigma^{-n} \exp[-\frac{\sum_{i=1}^n x}{\sigma} + \frac{n\mu}{\sigma}] \prod_{i=1}^n \mathbf{1}_{\{x_i \geq \mu\}}$, where
$h(x) = 1$,
$g(T(x), \mu, \sigma) = \sigma^{-n} \exp[-\frac{\sum_{i=1}^n x}{\sigma} + \frac{n\mu}{\sigma}] \prod_{i=1}^n \mathbf{1}_{\{x_{(1)} \geq \mu\}}$, then
$T(x) = (x_{(1)}, \sum_{i=1}^n x_i)$ is a two-dimensional sufficient statistic for θ. ■

1.5-9 Let $X_1, .., X_n$ be a sample from a population with density

$f_\theta(x) = \begin{cases} a(\theta)h(x) & if \theta_1 \leq x \leq \theta_2 \\ 0 & o.w. \end{cases}$ where $h(x) \geq 0$, $\theta = (\theta_1, \theta_2)$ with $-\infty < \theta_1 \leq \theta_2 < \infty$, and $a(\theta) = [\int_{\theta_1}^{\theta_2} h(x)dx]^{-1}$ is assumed to exist. Find a two-dimensional sufficient statistic for this problem and apply your result to the $U[\theta_1, \theta_2]$ family of distributions.

Let $H'(x) = h(x)$, $a(\theta) = [\int_{\theta_1}^{\theta_2} h(x)dx]^{-1} = [H(\theta_2) - H(\theta_1)]^{-1}$
$f_{\theta_1,\theta_2}(x_{1:n}) = \prod_{i=1}^n [a(\theta)h(x)\mathbf{1}_{\{x \in [\theta_1,\theta_2]\}}] = \prod_{i=1}^n [\mathbf{1}_{\{x \in [\theta_1,\theta_2]\}}][H(\theta_2) - H(\theta_1)]^{-n} \prod_{i=1}^n h(x)$, where
$g(T(x), \theta_1, \theta_2) = \prod_{i=1}^n [\mathbf{1}_{\{x \in [\theta_1,\theta_2]\}}][H(\theta_2) - H(\theta_1)]^{-n}$,
$h'(x) = \prod_{i=1}^n h(x)$
$\mathbf{1}_{\{x_{(n)} \leq \theta_2\}} \mathbf{1}_{\{x_{(1)} \geq \theta_1\}}$ contains all the information about θ, then
$T(x) = (x_{(1)}, x_{(n)})$ is a two-dimensional sufficient statistic for θ. ■
For $U[\theta_1, \theta_2]$, let $h(x) = 1$, $a(\theta) = (\theta_2 - \theta_1)^{-1}$
$f_{\theta_1,\theta_2}(x_{1:n}) = \prod_{i=1}^n [a(\theta)h(x)\mathbf{1}_{\{x \in [\theta_1,\theta_2]\}}] = \prod_{i=1}^n [\mathbf{1}_{\{x \in [\theta_1,\theta_2]\}}][\theta_2 - \theta_1]^{-n} \prod_{i=1}^n 1$, where
$g(T(x), \theta_1, \theta_2) = \prod_{i=1}^n [\mathbf{1}_{\{x_{(n)} \leq \theta_2\}} \mathbf{1}_{\{x_{(1)} \geq \theta_1\}}][\theta_2 - \theta_1]^{-n}$,
$h'(x) = 1$
$T(x) = (x_{(1)}, x_{(n)})$ is a two-dimensional sufficient statistic for θ in the $U[\theta_1, \theta_2]$ family. ■

HW2

1.6-1 Prove the assertions of Table 1.6.1

		$\eta(\theta)$	T(x)
$N(\mu, \sigma^2)$	σ^2 fixed	μ/σ^2	x
	μ fixed	$-1/2\sigma^2$	$(x-\mu)2$
$\Gamma(p, \lambda)$	p fixed	$-\lambda$	x
	λ fixed	$(p-1)$	$\log x$
$\beta(r, s)$	r fixed	$(s-1)$	$\log(1-x)$
	s fixed	$(r-1)$	$\log x$

For Normal distribution,

$$f_\mu(x) = \exp[\underbrace{\frac{\mu}{\sigma^2}}_{\eta(\mu)} \underbrace{x}_{T(x)} - \underbrace{(\frac{\mu^2}{2\sigma^2} + \ln(\sqrt{2\pi}\sigma))}_{B(\mu)}] \underbrace{\exp[-\frac{x^2}{2\sigma^2}]\mathbf{1}_{\{x\in\mathbb{R}\}}}_{h(x)} \qquad \text{(When } \sigma^2 \text{ fixed)}$$

$$f_{\sigma^2}(x) = \exp[\underbrace{-\frac{1}{2\sigma^2}}_{\eta(\sigma^2)} \underbrace{(x-\mu)^2}_{T(x)} - \underbrace{\ln(\sqrt{2\pi}\sigma)}_{B(\sigma^2)}] \underbrace{\mathbf{1}_{\{x\in\mathbb{R}\}}}_{h(x)} \qquad \text{(When } \mu \text{ fixed)}$$

For Gamma distribution,

$$f_\lambda(x) = \exp[\underbrace{-\lambda}_{\eta(\lambda)} \underbrace{x}_{T(x)} - \underbrace{-\ln(\frac{\lambda^p}{\Gamma p})}_{B(\lambda)}] \underbrace{x^{p-1}\mathbf{1}_{\{x\in(0,\infty)\}}}_{h(x)} \qquad \text{(When } p \text{ fixed)}$$

$$f_p(x) = \exp[\underbrace{(p-1)}_{\eta(p)} \underbrace{\ln(x)}_{T(x)} - \underbrace{-\ln(\frac{\lambda^p}{\Gamma p})}_{B(p)}] \underbrace{\exp[-\lambda x]\mathbf{1}_{\{x\in(0,\infty)\}}}_{h(x)} \qquad \text{(When } \lambda \text{ fixed)}$$

For Beta distribution,

$$f_s(x) = \exp[\underbrace{(s-1)}_{\eta(s)} \underbrace{\ln(1-x)}_{T(x)} - \underbrace{\ln(B(r,s))}_{B(s)}] \underbrace{x^{r-1}\mathbf{1}_{\{x\in(0,1)\}}}_{h(x)} \qquad \text{(When } r \text{ fixed)}$$

$$f_r(x) = \exp[\underbrace{(r-1)}_{\eta(r)} \underbrace{\ln(x)}_{T(x)} - \underbrace{\ln(B(r,s))}_{B(r)}] \underbrace{(1-x)^{s-1}\mathbf{1}_{\{x\in(0,1)\}}}_{h(x)} \qquad \text{(When } s \text{ fixed)}$$

1.6-3 Let X be the number of failures before the first success in a sequence of Bernoulli trials

with probability of success θ. Then $P_\theta[X = k] = (1-\theta)^k\theta, k = 0, 1, 2, ..$ This is called the geometric distribution ($G(\theta)$).

(a) Show that the family of geometric distributions is a one-parameter exponential family with $T(x) = x$.

For Geometric distribution,

$$P_\theta(X = k) = \exp[\underbrace{\ln(1-\theta)}_{\eta(\theta)}\underbrace{k}_{T(k)} - \underbrace{- \ln(\theta)}_{B(\theta)}]\underbrace{\mathbf{1}_{\{k\in(0,1,2,..)\}}}_{h(k)}$$

Thus, geometric distributions is a one-parameter exponential family with $T(x) = x$

(b) Deduce from Theorem 1.6.1 that if $X_1, .., X_n$ is a sample from $G(\theta)$, then the distributions of $\sum_{i=1}^n X_i$ form a one-parameter exponential family.

$$P_\theta(\sum_{i=1}^n X_i = x) = \prod_{i=1}^n P_\theta[X = x] = \exp[\underbrace{\ln(1-\theta)}_{\eta(\theta)}\underbrace{\sum_{i=1}^n x_i}_{T(x)} - \underbrace{-n\ln(\theta)}_{B(\theta)}]\underbrace{\prod_{i=1}^n \mathbf{1}_{\{x\in(0,1,2,..)\}}}_{h(x)}$$

Thus, $\sum_{i=1}^n X_i$ is a one-parameter exponential family.

(c) Show that $\sum_{i=1}^n X_i$ in part (b) has a negative binomial distribution with parameters (n, θ) defined by $P_\theta[\sum_{i=1}^n X_i = k] = \binom{n+k-1}{k}(1-\theta)^k\theta^n, k = 0, 1, 2, ..$

(The negative binomial distribution is that of the number of failures before the nth success in a sequence of Bernoulli trials with probability of success θ.)

Hint: By Theorem 1.6.1, $P_\theta[\sum_{i=1}^n X_i = k] = c_k(1-\theta)^k\theta^n, 0 < \theta < 1$. If $\sum_{k=0}^\infty c_k\omega^k = 1(1-\omega)^n, 0 < \omega < 1$, then $c_k = \frac{1}{k!}\frac{dk}{d\omega^k}(1-\omega)^{-n}\Big|_\omega = 0$

1.6-5 Show that the following families of distributions are two-parameter exponential families and identify the functions η,B,T, and h.

(a) The beta family.

$$f_{r,s}(x) = \exp[\underbrace{(r-1)\ln(x) + (s-1)\ln(1-x)}_{\eta(r,s)=\begin{bmatrix} r-1 \\ s-1 \end{bmatrix};T(x)=\begin{bmatrix} \ln(x) \\ \ln(1-x) \end{bmatrix}} - \underbrace{\ln(B(r,s))}_{B(r,s)}]\underbrace{\mathbf{1}_{\{x\in(0,1)\}}}_{h(x)}$$

(b) The gamma family.

$$f_{p,\lambda}(x) = \exp[\underbrace{-\lambda x + (p-1)\ln x}_{\eta(p,\lambda)=\begin{bmatrix} -\lambda \\ (p-1) \end{bmatrix};T(x)=\begin{bmatrix} x \\ \ln(x) \end{bmatrix}} - \underbrace{-\ln(\frac{\lambda^p}{\Gamma p})}_{B(p,\lambda)}]\underbrace{\mathbf{1}_{\{x\in(0,\infty)\}}}_{h(x)}$$

1.6-7 Let $\mathbf{X} = ((X_1, Y_1)$,.., $(X_n, Y_n))$ be a sample from a bivariate normal population.

Show that the distributions of X form a five-parameter exponential family and identify η,B,T, and h.

$$f(\vec{X}, \vec{Y}) =$$

$$\exp\left[-\frac{1}{2(1-\rho^2)}[\sum_{i=1}^{n}(\frac{x-\mu_X}{\sigma_X})^2 - 2\rho\sum_{i=1}^{n}(\frac{x-\mu_X}{\sigma_X})(\frac{y-\mu_Y}{\sigma_Y}) + \sum_{i=1}^{n}(\frac{y-\mu_Y}{\sigma_Y})^2] - n\ln(2\pi\sigma_X\sigma_Y\sqrt{1-\rho^2})\right]\mathbf{1}_{\{x,y\in\mathbb{R}^n\}}$$

$$= \exp[\underbrace{-\frac{\sum x^2}{2(1-\rho^2)\sigma_X^2} + \frac{\sum x}{(1-\rho^2)}(\frac{\mu_X}{\sigma_X^2} - \frac{\mu_Y\rho}{\sigma_X\sigma_Y}) + \frac{\rho\sum xy}{(1-\rho^2)\sigma_X\sigma_Y} + \frac{\sum y}{(1-\rho^2)}(\frac{\mu_Y}{\sigma_Y^2} - \frac{\mu_X\rho}{\sigma_X\sigma_Y}) - \frac{\sum y^2}{2(1-\rho^2)\sigma_Y^2}}_{\eta(\rho,\mu_X,\mu_Y,\sigma_X,\sigma_Y)=\begin{bmatrix} -\frac{1}{2(1-\rho^2)\sigma_X^2} \\ \frac{1}{(1-\rho^2)}(\frac{\mu_X}{\sigma_X^2} - \frac{\mu_Y\rho}{\sigma_X\sigma_Y}) \\ \frac{\rho}{(1-\rho^2)\sigma_X\sigma_Y} \\ \frac{1}{(1-\rho^2)}(\frac{\mu_Y}{\sigma_Y^2} - \frac{\mu_X\rho}{\sigma_X\sigma_Y}) \\ -\frac{1}{2(1-\rho^2)\sigma_Y^2} \end{bmatrix};T(x,y)=\begin{bmatrix} \sum x^2 \\ \sum x \\ \sum xy \\ \sum y \\ \sum y^2 \end{bmatrix}}]$$

$$\cdot \exp[-\underbrace{n\left(\frac{1}{2(1-\rho^2)}(\frac{\mu_X^2}{\sigma_X^2} - \frac{2\rho\mu_X\mu_Y}{\sigma_X\sigma_Y} + \frac{\mu_Y^2}{\sigma_Y^2}) + \ln(2\pi\sigma_X\sigma_Y\sqrt{1-\rho^2})\right)}_{nB(\rho,\mu_X,\mu_Y,\sigma_X,\sigma_Y)}]\underbrace{\mathbf{1}_{\{x,y\in\mathbb{R}^n\}}}_{h(x)}$$

where $\rho \in (0,1), \mu_X \in \mathbb{R}, \mu_Y \in \mathbb{R}, \sigma_X \in \mathbb{R}, \sigma_Y \in \mathbb{R}$

$x \in \mathcal{X} \subset \mathbb{R}^n$, $y \in \mathcal{Y} \subset \mathbb{R}^n$

HW3

2.1-1 Consider a population made up of three different types of individuals occurring in the Hardy-Weinberg proportions $\theta^2, 2\theta(1-\theta)$ and $(1-\theta)^2$, respectively, where $0 < \theta < 1$.

(a) Show that $T_3 = N_1/n + N_2/2n$ is a frequency substitution estimate of θ.

(b) Using the estimate of (a), what is a frequency substitution estimate of the odds ratio $\frac{\theta}{1-\theta}$?

(c) Suppose X takes the values $-1, 0, 1$ with respective probabilities $p1, p2, p3$ given by the Hardy-Weinberg proportions. By considering the first moment of X, show that T_3 is a method of moment estimate of θ.

2.1-9 Suppose $\mathbf{X} = (X_1, .., X_n)$ where the X_i are independent $N(0, \sigma^2)$.

(a) Find an estimate of σ^2 based on the second moment.

(b) Construct an estimate of σ using the estimate of part (a) and the equation $\sigma = \sqrt{\sigma^2}$.

(c) Use the empirical substitution principle to construct an estimate of σ using the relation $E(|X_1|) = \sigma\sqrt{2\pi}$.

2.1-15 *Hardy-Weinberg with six genotypes.*

In a large natural population of plants (Mimulus guttatus) there are three possible alleles S, I, and F at one locus resulting in six genotypes labeled SS, II, FF, SI, SF, and IF. Let θ_1, θ_2, and θ_3 denote the probabilities of S, I, and F, respectively, where $\sum_{j=1}^{3} \theta_j = 1$. The Hardy-Weinberg model specifies that the six genotypes have probabilities

Genotype	1	2	3	4	5	6
Genotype	SS	II	FF	SI	SF	IF
Probability	θ_1^2	θ_2^2	θ_3^2	$2\theta_1\theta_2$	$2\theta_1\theta_3$	$2\theta_2\theta_3$

Let N_j be the number of plants of genotype j in a sample of n independentplants, $1 \leq j \leq 6$ and let$\hat{p}_j = N_j/n$. Show that

$$\hat{\theta}_1 = \hat{p}_1 + 12\hat{p}_4 + 12\hat{p}_5$$
$$\hat{\theta}_2 = \hat{p}_2 + 12\hat{p}_4 + 12\hat{p}_6$$
$$\hat{\theta}_3 = \hat{p}_3 + 12\hat{p}_5 + 12\hat{p}_6$$

are frequency plug-in estimates of θ_1, θ_2, and θ_3.

HW4

2.2-12 Let $X_1, .., X_n, n \geq 2$, be independently and identically distributed with density

$f(x, \theta) = \frac{1}{\sigma}\exp[-\frac{x-\mu}{\sigma}], x \geq \mu$, where $\theta = (\mu, \sigma 2), -\infty < \mu < \infty, \sigma^2 > 0$.

(a) Find maximum likelihood estimates of μ and $\sigma 2$.

(b) Find the maximum likelihood estimate of $P_\theta[X_1 \geq t] fort > \mu$. Hint: You may use Problem 2.2.16(b).

2.2-13 Let $X_1, ..., X_n$ be a sample from a$U[\theta - \frac{1}{2}, \theta + \frac{1}{2}]$ distribution.

Show that any T such that $X_{(n)} - \frac{1}{2} \leq T \leq X_{(1)} + \frac{1}{2}$ is a maximum likelihood estimate of θ. (We write $U[a, b]$ to make $p(a) = p(b) = (b - a)^{-1}$ rather than 0.)

HW5

2.3-3 Consider the Hardy-Weinberg model with the six genotypes given in Problem 2.1.15.

Let $\Theta = \{(\theta_1, \theta_2) : \theta_1 > 0, \theta_2 > 0, \theta_1 + \theta_2 < 1\}$ and let $\theta_3 = 1 - (\theta_1 + \theta_2)$. In a sample of n independent plants, write $x_i = j$ if the ith plant has genotype j, $1 \leq j \leq 6$. Under what conditions on $(x_1, .., x_n)$ does the MLE exist? What is the MLE? Is it unique?

2.3-12 Let $X_1, .., X_n$ be i.i.d. $\frac{1}{\sigma} f_0(\frac{x-\mu}{\sigma})$, $\sigma > 0, \mu \in R$, and assume for $w \equiv -\log f_0$ that $\omega'' > 0$ so that w is strictly convex, $\omega(\pm\infty) = \infty$.

(a) Show that, if $n \geq 2$, the likelihood equations $\sum_{i=1}^{n} w'(\frac{(}{X\,i} - \mu)\sigma) = 0$

$\sum_{i=1}^{n} [\frac{(X_i - \mu)}{\sigma} w'(\frac{X_i - \mu}{\sigma}) - 1] = 0$ have a unique solution $(\hat{\mu}, \hat{\sigma})$.

(b) Give an algorithm such that starting at $\hat{\mu}^0 = 0, \hat{\sigma}^0 = 1, \hat{\mu}^{(i)} \to \hat{\mu}, \hat{\sigma}^{(i)} \to \hat{\sigma}$.

(c) Show that for the logistic distribution $F_0(x) = [1 + \exp\{-x\}]{-1}$, w is strictly convex and give the likelihood equations for μ and σ. (See Example 2.4.3.)

Hint:

(a) The function $D(a, b) = \sum_{i=1}^{n} w(aX_i - b) - n \log a$ is strictly convex in (a, b) and $\lim\limits_{(a,b)\to(a_0,b_0)} D(a, b) = \infty$ if either $a_0 = 0$ or ∞ or $b_0 = \pm\infty$.

(b) Reparametrize by $a = \frac{1}{\sigma}$, $b = \frac{\mu}{\sigma}$ and consider varying a, b successively. Note: You may use without proof (see Appendix B.9).

(c) If a strictly convex function has a minimum, it is unique.

(ii) If $\frac{\partial^2 D}{\partial a^2} > 0$, $\frac{\partial^2 D}{\partial b^2} > 0$ and $\frac{\partial^2 D}{\partial a^2} \frac{\partial^2 D}{\partial b^2} > (\frac{\partial^2 D}{\partial b \partial b})^2$, then D is strictly convex.

HW6

2.4-1 EM for bivariate data.

(a) In the bivariate normal Example 2.4.6, complete the E-step by finding $E(Z_i|Y_i), E(Z_i^2|Y_i)$ and $E(Z_i Y_i|Y_i)$.

(b) In Example 2.4.6, verify the M-step by showing that $E_\theta \mathbf{T} = (\mu_1, \mu_2, \sigma_1^2 + \mu_1^2, \sigma_2^2 + \mu_2^2, \rho\sigma_1\sigma_2 + \mu_1\mu_2)$.

2.4-6 Consider a genetic trait that is directly unobservable but will cause a disease among a certain proportion of the individuals that have it.

For families in which one member has the disease, it is desired to estimate the proportion θ that has the genetic trait. Suppose that in a family of n members in which one has the disease (and, thus, also the trait), X is the number of members who have the trait. Because it is known that $X \geq 1$, the model often used for X is that it has the conditional distribution of a $\mathcal{B}(n, \theta)$ variable, $\theta \in [0, 1]$, given $X \geq 1$.

(a) Show that $P(X = x|X \geq 1) = nxx(1 - \theta)n - x1 - (1 - \theta)n, x = 1, ..., n$, and that the MLE exists and is unique.

(b) Use (2.4.3) to show that the Newton-Raphson algorithm gives $\hat{\theta}_1 = \tilde{\theta} - \frac{\tilde{\theta}(1-\tilde{\theta})[1-(1-\tilde{\theta})^n]\{x-n\tilde{\theta}-x(1-\tilde{\theta})^n\}}{n\tilde{\theta}^2(1-\tilde{\theta})^n[n-1+(1-\tilde{\theta})^n]-[1-(1-\tilde{\theta})^n]^2[(1-2\tilde{\theta})x+n\tilde{\theta}^2]}$,where $\tilde{\theta} = \hat{\theta}$ old and $\hat{\theta}1 = \hat{\theta}$new, as the first approximation to the maximum likelihood estimate of θ.

(c) If $n = 5, x = 2$, find$\hat{\theta}1$ of (b) above usinge $\theta = x/n$ as a preliminary estimate.