

A. Problems to Submit

1. BE Exercises 10.5, 10.7, 10.16
2. BE Exercises 10.11, 10.12, 10.20, 10.25
3. Let X_1, \dots, X_n be random sample from the Normal distribution $N(\theta, 1)$.
 - (a) Find a complete sufficient statistic for θ .
 - (b) Show that $\bar{X}_n^2 - \frac{1}{n}$ is a UMVUE for θ^2 .