

Homework #1

$$p(t) = \frac{t^5}{c \times \theta^6} e^{-\frac{t}{\theta}}$$

$$\min_{\theta} : \prod_{i=1}^n \frac{t_i^5}{c \times \theta^6} e^{-\frac{t_i}{\theta}}, \quad t = [1, 3, 1, 5, 4, 2, 7, 1, 2, 2, 4, 3, 4]$$

$$\min_{\theta} : \sum_{i=1}^n (5 \ln(t_i) - 6 \ln(\theta) - \ln(c) - t_i \theta^{-1})$$

$$\frac{\partial \ln L(\theta)}{\partial \theta} = \sum_{i=1}^n \left(\frac{t_i}{\theta^2} - \frac{6}{\theta} \right) = 0 \quad \Rightarrow \quad \sum_{i=1}^n (t_i - 6\theta) = 0$$

$$\sum_{i=1}^n 6\theta = \sum_{i=1}^n t_i$$

$$\theta \sum_{i=1}^n 6 = \sum_{i=1}^n t_i$$

(13.6) (39)

$$\theta = \frac{39}{78} = \boxed{.5}$$