Introduction to statistics

author: Alejandro Cáceres date:

autosize: true

Barcelona East School of Engineering
Universitat Politècnica de Catalunya (UPC)

Problems on estimation

Objectives

· Problems on estimation

Tema 7: Summary (Method of moments)

			Parameter estimates from $E(X) = 1/n \sum_i x_i = ar{x}$
Model	f(x)	E(X)	$E(X^2) = 1/n \sum_i x_i^2$,
Bernoulli	$p^x (1-p)^{1-x}$	p	$\hat{p}=ar{x}$
Binomial	$inom{n}{x}p^x(1-p)^{n-x}$	np	$\hat{p}=rac{ar{x}}{n}$
Shifted geometric	$p(1-p)^{x-1}$	$\frac{1}{p}$	$\hat{p}=rac{1}{ar{x}}$
Negative Binomial	$inom{x+r-1}{x}p^r(1-p)^x$	$r^{rac{1-p}{p}}$	$\hat{p}=rac{r}{ar{x}-r}$
Poisson	$rac{e^{-\lambda}\lambda^x}{x!}$	λ	$\hat{\lambda}=ar{x}$
Exponential	$\lambda e^{-\lambda x}$	$\frac{1}{\lambda}$	$\hat{\lambda} = rac{1}{ar{x}}$
Normal	$rac{1}{\sqrt{2\pi}\sigma}e^{-rac{(x-\mu)^2}{2\sigma^2}}$	μ	$\hat{\mu}=ar{x},\hat{\sigma}^2=rac{1}{n}\sum_i x_i^2-ar{x}^2$

Tema 7: Summary (Maximum likelihood)

• Imagine we make n observations and obtain the values $(x_1,\dots x_n)$ is

The likelihood function, the probability of having observed $(x_1,\dots x_n)$ is $L(\theta)=\Pi_{i=1..n}f(x_i;\theta)$

We can take the log of L, $\ln L(heta) = \sum_i \ln(f(x_i; heta))$

this is called the log-likelihood function

Computing the maximum of $\ln L(heta)$ gives us an estimate for heta which we call $\hat{ heta}$

Tema 7: Problem 4

Consider:

- P(X=0)=1/2
- P(X=1)=a
- $oldsymbol{P(X=-1)}=1/2-a \ oldsymbol{ar{X}}=rac{1}{n}\sum_{i=1}^{n}X_{i} ext{ for } a\in(0,1/2)$

a. for
$$T=rac{ar{X}}{2}+rac{1}{4}$$
 compute $E(T),\,V(T)$

$$E(T) = rac{E(ar{X})}{2} + rac{1}{4}$$

Tema 7: Problem 4

and

$$E(\bar{X}) = E(X) = \sum_{x=-1,0,1} x P(X=x)$$

= -1 * $P(X=-1) + 0 * P(X=0) + 1 * P(X=1) = 2a - 1/2$

E(T)=a-1/4+1/4=a and thus E(T) is an **unbiased** estimator of a

Tema 7: Problem 4

$$V(T) = V(\frac{\bar{X}}{2} + \frac{1}{4}) = \frac{1}{4}V(\bar{X}) = \frac{1}{4}\frac{V(X)}{n}$$

so we need to find V(X)

Remember: $V(X) = E(X^2) - E(X)^2$ we miss $E(X^2)$

$$E(X^2) = \sum_{x=-1,0,1} x^2 P(X=x) = = (-1)^2 * P(X=-1) + 0^2 * P(X=0) + 1^2 * P(X=1) = a + \frac{1}{2} - a = \frac{1}{2}$$

Then

$$V(X) = E(X^2) - E(X)^2 = rac{1}{2} - (2a - rac{1}{2})^2 = rac{1}{4} + 2a - 4a^2$$

Tema 7: Problem 4

putting everything together

$$V(T) = rac{1}{4}rac{V(X)}{n} = rac{1/4 + 2a - 4a^2}{4n}$$

since $V(T)=\sigma_T o 0$, when n o 0 then T is a **consistent** estimator

Tema 7: Problem 7

Consider:

• $E(ar{X})=E(X)=\mu$ then $ar{X}$ is an **unbiased** estimator of $E(X)=\mu$

a. is $E(ar{X})$ an **unbiased** estimator of $E(X)^2=\mu^2$

compute: $E(ar{X}^2)$ (second moment about the origin)

Remember: $V(ar{X}) = E(ar{X}^2) - E(ar{X})^2$

then $E(ar{X}^2)=E(ar{X})^2+V(ar{X})=E(X)^2+rac{V(X)}{n}=\mu^2+rac{\sigma_X^2}{n}$

as $E({ar X}^2)
eq \mu^2$ then $E({ar X}^2)$ is a **biased** estimator of μ^2

Tema 7: Problem 8

Consider:

$$f(x) = \left\{ egin{aligned} (1+ heta)x^ heta, & ext{if } x \in (0,1) \ 0, & otherwise \end{aligned}
ight.$$

a. compute E(X)

$$egin{aligned} E(X)&=\int_0^1 x(1+ heta)x^ heta dx=\int_0^1 (1+ heta)x^{1+ heta} dx\ &=rac{(1+ heta)x^{2+ heta}}{2+ heta}\Big|_0^1=rac{1+ heta}{2+ heta} \end{aligned}$$

Tema 7: Problem 8

b. compute $\hat{\theta}$ using the method of moments

$$E(X) = \mu_1' = \frac{1}{n} \sum_i x_i = \bar{x}$$

$$rac{1+\hat{ heta}}{2+\hat{ heta}}=ar{x}$$

solving for $\hat{ heta}$

$$\hat{ heta}=rac{1}{1-ar{x}}-2$$

Tema 7: Problem 8

c. if the result of a random sample is $x_1=0.92$; $x_2=0.79$; $x_3=0.90$; $x_4=0.65$; $x_5=0.86$. Compute $\hat{\theta}$

$$\bar{x} = \frac{0.92 + 0.79 + 0.90 + 0.65 + 0.86}{5} = 0.824$$

then

$$\hat{ heta} = rac{1}{1-ar{x}} - 2 = rac{1}{1-0.824} - 2 = 3.6818$$

Tema 7: Problem 10

Consider:

$$f(x) = egin{cases} rac{x}{ heta}e^{rac{-x^2}{2 heta}}, & ext{if } x > 0 \ 0, & otherwise \end{cases}$$

a. Compute $\hat{ heta}$ by maximum likelihood

If we have a set of observations $(x_1, \dots x_n)$, the probability of having observed those numbers is given by the likelihood function:

$$egin{align} L(heta) &= \Pi_{i=1..n} rac{x}{ heta} e^{rac{-x_i^2}{2 heta}} \ &= x_1 * \ldots * x_n heta^{-n} e^{\sum_i rac{-x_i^2}{2 heta}} \end{aligned}$$

Tema 7: Problem 10

the log likelihood is:

$$\ln L(heta) = \sum_i \ln(x_i) - n \ln(heta) - \sum_i rac{x_i^2}{2 heta}$$

deriving with respect to heta then and equalling to zero in $\hat{ heta}$

$$\left. rac{d \ln L(heta)}{d heta}
ight|_{\hat{ heta}} = -rac{n}{\hat{ heta}} + \sum_i rac{x_i^2}{2\hat{ heta}^2} = 0$$

solving for $\hat{ heta}$

$$\hat{ heta} = rac{1}{2n} \sum_i x_i^2$$

Tema 7: Problem 10

b. for a random experiment of 4 random sample with values:

$$x_1 = 16.88$$
; $x_2 = 10.23$; $x_3 = 4.59$; $x_4 = 6.66$; $x_5 = 13.68$

compute the estimate of $\hat{ heta}$

since:
$$\hat{ heta} = rac{1}{2n} \sum_i x_i^2$$

then

$$\hat{ heta} = rac{1}{2*5}(16.88^2 + 10.23^2 + 4.59^2 + 6.66^2 + 13.68^2) = 64.21534$$

Tema 7: Problem 12

Consider:

$$f(t) = \left\{ egin{aligned} \lambda e^{-\lambda(t- au)}, & ext{if } t \geq au \ 0, & otherwise \end{aligned}
ight.$$

a. For random sample: $T_1,\dots T_n$ and au is known then compute $\hat{\lambda}$ by maximum likelihood

If we have a set of observations $(t_1, \dots t_n)$, the probability of having observed those numbers is given by the likelihood function:

$$L(\lambda) = \Pi_{i=1..n} \lambda e^{-\lambda(t_i- au)}$$

Tema 7: Problem 12

the log likelihood is:

$$\ln L(\lambda) = \sum_i \ln(\lambda) + \sum_i \ln(e^{-\lambda(t_i - au)}) = n \ln(\lambda) - \lambda \sum_i t_i + n \lambda au$$

deriving with respect to λ then and equalling to zero in $\hat{\lambda}$

$$rac{d \ln L(\lambda)}{d \lambda} \Big|_{\hat{\lambda}} = rac{n}{\hat{\lambda}} + n au - \sum_i t_i = 0$$

solving for $\hat{\lambda}$

$$\hat{\lambda} = rac{n}{\sum_i t_i - n au} = rac{1}{ar{t} - au}$$

Tema 7: Problem 12

a. For random sample: $T_1,\ldots T_n$ and au is known then compute $\hat{\lambda}$ by them method of moments

For the method of moments we must have

$$E(T) = \bar{t}$$

since we are given $E(T)= au+rac{1}{\lambda}$; and because $E(Z)=E(T- au)=rac{1}{\lambda}$ for an exponential probability function then

 $\hat{\lambda} = rac{1}{ar{t} - au}$, the same estimate as maximum likelihood

Tema 7: Problem 12

c. For random sample: $T_1 \ldots T_n$ and λ is known then compute $\hat{ au}$ by them method of moments

Again

$$E(T) = \overline{t}$$

but this time it gives us the equation for the estimate of au

$$\hat{ au}+rac{1}{\lambda}=ar{t}\,$$
 solving for $\hat{ au}$ then

$$\hat{ au} = \overline{t} - \frac{1}{\lambda}$$

Tema 7: Problem 14

Consider:

$$f(x) = \left\{ egin{aligned} 2 lpha x e^{-lpha x^2}, & ext{if } x \geq 0 \ 0, & otherwise \end{aligned}
ight.$$

a. Compute \hat{lpha} by maximum likelihood

Remember problem 10

$$f(x) = egin{cases} rac{x}{ heta}e^{rac{-x^2}{2 heta}}, & ext{if } x > 0 \ 0, & otherwise \end{cases}$$

then $2lpha=rac{1}{ heta}$, we can re-parametrize and by maximum likelihood we had found

$$\hat{ heta} = rac{1}{2n} \sum_i x_i^2$$
 then $\hat{lpha} = rac{n}{\sum_i x_i^2}$

Tema 7: Problem 16

Consider the exponential density re-parametrized by

$$f(x) = egin{cases} rac{1}{eta}e^{-rac{x}{eta}}, & ext{if } x \geq 0 \ 0, & otherwise \end{cases}$$

then
$$E(X)=eta$$
 and $V(X)=eta^2$

a. compute \hat{eta} by maximum likelihood

then

$$L(eta) = \Pi_{i=1..n} rac{1}{eta} e^{-rac{x_i}{eta}}$$

Tema 7: Problem 16

$$\ln L(rac{1}{eta}) = \sum_i \ln(rac{1}{eta}) + \sum_i \ln(e^{-rac{x_i}{eta}}) = -n \ln(eta) - rac{1}{eta} \sum_i x_i$$

deriving with respect to eta then and equalling to zero in \hat{eta}

$$rac{d \ln L(eta)}{deta} \Big|_{\hat{eta}} = -rac{n}{\hat{eta}} + rac{1}{\hat{eta}^2} \sum_i x_i = 0$$

solving for \hat{eta}

 $\hat{eta}=ar{x}$ which for the exponential function (see table) is $\hat{eta}=\hat{\lambda}^{-1}$

Tema 7: Problem 16

c. compute the E(B) and V(B), where B is the estimator (random variable) whose values give us the estimate $\hat{\beta}$

Then

$$B=ar{X}$$

and

$$E(B)=E(ar{X})=E(X)=eta$$
 therefore B is an **unbiased** estimator of eta , or \hat{eta} is **unbiased** estimate of eta

$$V(B)=V(ar{X})=rac{V(X)}{n}$$
 and then when $n o\infty$, $V(B) o0$ and therefore we say that estimator is **consistent**

Tema 7: Problem 18

Consider

$$f(x) = \left\{ egin{array}{ll} rac{2(heta - x)}{ heta^2}, & ext{if } x \in [0, heta] \ 0, & otherwise \end{array}
ight.$$

a. For random sample: $X_1,\dots X_n$ and compute $\hat{ heta}$ by the method of moments

The method of moments proposes to find the estimate $\hat{ heta}$ from the equation

$$E(X)=ar{x}$$
 therefore we need to find $E(X)$

Tema 7: Problem 18

$$E(X)=\int_0^{ heta}xrac{2(heta-x)}{ heta^2}dx=rac{2}{ heta^2}(rac{ heta x^2}{2}-rac{x^3}{3})\Big|_0^{ heta}=rac{ heta}{3}$$

Therefore, we have

$$E(X)=rac{\hat{ heta}}{3}=ar{x}$$
 and solving for $\hat{ heta}$

then

$$\hat{ heta}=3ar{x}$$