

HW2

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$$\hat{\theta}_{MLE} = X_n \quad L(\theta) = \frac{1}{\theta^n} \text{ - decreasing function}$$

iii)  $n \uparrow$  Variance  $\downarrow$  (See graphs)  
As  $n \uparrow$ , distribution approaches normal.

Thus  $\hat{\theta}_{MLE} = X_n$  is BAN

$$iv) E(\hat{\theta}) = E(X_n) = \int_0^{\theta} x \cdot n \cdot \left(\frac{x}{\theta}\right)^{n-1} \cdot \frac{1}{\theta} dx = \frac{n}{\theta^n} \left[ \frac{x^{n+1}}{n+1} \right]_0^{\theta}$$

$\Rightarrow E(\hat{\theta}) = \frac{n\theta}{n+1} \neq \theta$  Not unbiased. Can be adjusted and but asymptotically unbiased.  $E(\hat{\theta}) \rightarrow \theta$  as  $n \rightarrow \infty$

Consistency!  $P(\hat{\theta} - \theta \leq \epsilon)$  must approach 1 as  $n \rightarrow \infty$

$\theta = 3$ ;  $\theta \rightarrow 3$  as  $n \rightarrow \infty \Rightarrow \hat{\theta}_{MLE} = X_n$  is consistent