

Examples 8.2, 8.7, 8.12, and 8.15 in the textbook

Romeo and Juliet start dating, but Juliet will be late on any date by a random amount X , uniformly distributed over the interval $[0, \theta]$. The parameter θ is unknown and is modeled as the value of a random variable Θ , uniformly distributed between zero and one hour.

- (a) Assuming that Juliet was late by an amount x on their first date, how should Romeo use this information to update the distribution of Θ ?
- (b) How should Romeo update the distribution of Θ if he observes that Juliet is late by x_1, \dots, x_n on the first n dates? Assume that Juliet is late by a random amount X_1, \dots, X_n on the first n dates where, given θ , X_1, \dots, X_n are uniformly distributed between zero and θ and are conditionally independent.
- (c) Find the MAP estimate of Θ based on the observation $X = x$.

- (d) Find the LMS estimate of Θ based on the observation $X = x$.
- (e) Calculate the conditional mean squared error for the MAP and the LMS estimates. Compare your results.
- (f) Derive the linear LMS estimator of Θ based on X .
- (g) Calculate the conditional mean squared error for the linear LMS estimate. Compare your answer to the results of part (e).