Quiz 4

Name ________________________________

Problem 1. Suppose that $X_1, \ldots, X_n$ are i.i.d. with $E(X_1) = \mu$ and $\mathrm{Var}(X_1) = \sigma^2$.

- Show that both X_2 and $\bar{X}$ are unbiased estimators of μ.
- Show that $\bar{X}$ is a better estimator than X_2 of μ.