MA582 Homework 2

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Due 2025-02-??

1 Problem 1

Consider the Weiner parametric family $\{W(\theta) : \theta \text{ real}\}$, where it so happens that $\theta = E[\log X]$, if the random variable $X > 0$ obeys $X \sim W(\theta)$. Devise a UC estimator of θ.

Solution. solution here

$\square$