

K	obs.	exp. := (.3418) ^{K-1} .6582
1	678/1011 = .6706	.6582
2	227/1011 = .2245	.2249
3	56/1011 = .0554	.0769
4	28/1011 = .0277	.0262
5	8/1011 = .0079	.0089
6	14/1011 = .0138	.00307

Reasonably approximates data

5.2.12. $f_Y(y; \theta) = 2y/\theta^2$, $0 \leq y \leq \theta$

$$L(\theta) = \prod 2y_i/\theta^2 = (2y_1/\theta^2)(2y_2/\theta^2) \dots (2y_n/\theta^2)$$

$$L(\theta) = 2^n \prod y_i / \theta^{2n}$$

$$\ln L(\theta) = n \ln 2 + \ln \prod y_i - 2n \ln \theta$$

$$\partial/\partial \theta \ln L(\theta) = 0 + 0 - 2n/\theta$$

$0 = -2n/\theta$; $\theta = Y_{\max}$ to get function as close to zero as possible

5.2.22 $f_Y(y; \theta) = \theta K^\theta \left(\frac{1}{y}\right)^{\theta+1}$ $y \geq K$; $\theta \geq 1$

$$E(Y) = \int_K^\infty y \cdot \theta K^\theta \left(\frac{1}{y}\right)^{\theta+1} dy = \theta K^\theta \int_K^\infty y^{-\theta} dy$$

$$\theta K^\theta \left(\frac{-y^{-\theta+1}}{-\theta+1} \Big|_K^\infty \right)$$

$$\theta K^\theta \left(0 - \frac{K^{-\theta+1}}{1-\theta} \right)$$

$$= \theta K^\theta \left(\frac{K^{-\theta+1}}{\theta-1} \right) = \frac{\theta K}{\theta-1}$$