

1. Any CDF $F(x)$ should satisfy

① $\lim_{x \rightarrow \infty} F(x) = 1$ ② $F(x)$ is right continuous

③ $\lim_{x \rightarrow -\infty} F(x) = 0$ ④ $F(x)$ is non-decreasing

Clearly ③ and ④ are satisfied.

Now consider ①:

$$\lim_{x \rightarrow \infty} F_x(x) = 1$$

$$\lim_{x \rightarrow \infty} \left[1 - \left(\frac{2}{x} \right)^\theta \right] = 1$$

$$\lim_{x \rightarrow \infty} \left(\frac{2}{x} \right)^\theta = 0$$

$$\Rightarrow \boxed{\theta > 0}$$

Clearly ② is also satisfied when $\theta > 0$

$$2. f_x(x) = \frac{d}{dx} F_x(x) = \frac{d}{dx} \left(1 - \left(\frac{2}{x} \right)^\theta \right) 1[x \geq 2]$$

$$= \begin{cases} \frac{d}{dx} \left(1 - \left(\frac{2}{x} \right)^\theta \right) & \text{for } x \geq 2 \\ 0 & \text{otherwise} \end{cases}$$

$$= \begin{cases} \frac{\theta 2^\theta}{x^{\theta+1}} & \text{for } x \geq 2 \\ 0 & \text{otherwise} \end{cases}$$

3. Since X_1, \dots, X_n are independent

$$f_{X_1, \dots, X_n}(x_1, \dots, x_n) = \prod_{i=1}^n [f_{X_i}(x_i)] = \prod_{i=1}^n \left(\frac{\theta 2^\theta}{x_i^{\theta+1}} \right)$$

$$= \begin{cases} \frac{(\theta 2^\theta)^n}{\prod_{i=1}^n (x_i^{\theta+1})} & \text{if } x_k \geq 2 \quad \forall 1 \leq k \leq n \\ 0 & \text{otherwise} \end{cases}$$

Now consider the case $x_k \geq 2 \quad \forall 1 \leq k \leq n$

$$\begin{aligned} & \frac{d}{d\theta} f_{X_1, \dots, X_n}(x_1, \dots, x_n) \\ &= \frac{d}{d\theta} \left[\frac{(\theta 2^\theta)^n}{\prod_{i=1}^n (x_i^{\theta+1})} \right] = \frac{d}{d\theta} \left[\theta^n \left(\frac{2^n}{\prod_{i=1}^n x_i} \right)^\theta \frac{1}{\prod_{i=1}^n x_i} \right] \\ &= \frac{1}{\prod_{i=1}^n x_i} \left[n\theta^{n-1} \left(\frac{2^n}{\prod_{i=1}^n x_i} \right)^\theta + \theta^n \cdot \left(\frac{2^n}{\prod_{i=1}^n x_i} \right)^\theta \cdot \ln \left(\frac{2^n}{\prod_{i=1}^n x_i} \right) \right] \end{aligned}$$

$$= 0$$

$$\Rightarrow n + \theta \ln \left(\frac{2^n}{\prod_{i=1}^n x_i} \right) = 0$$

$$\Rightarrow n + \theta (\ln(2^n) - \ln(\prod_{i=1}^n x_i)) = 0$$

$$\Rightarrow n + \theta \left[n \ln 2 - \sum_{i=1}^n \ln x_i \right] = 0$$

$$\Rightarrow L(\theta) = \frac{n}{\sum_{i=1}^n [\ln(x_i)] - n \ln 2}$$