

133. Consider a random sample  $X_1, \dots, X_n$  from a gamma( $\alpha, \beta$ ) parent population, with the value of  $\alpha$  being known. The MLE of  $\beta$  is

$$\hat{\beta} = \frac{\bar{X}}{\alpha}.$$

- (a) Find the method of moments estimator (MME) of  $\beta$  if  $\alpha$  is known.
- (b) Find the mean squared error (MSE) of the MLE and the MME.
- (c) Based on the MSEs of the two estimators, should one estimator be preferred over the other? Explain.