

105. A natural ancillary statistic in most problems is the sample size. For example, let N be a random variable having values $1, 2, \dots$ with known probabilities p_1, p_2, \dots where $\sum p_i = 1$. Having observed $N = n$, perform n Bernoulli trials with success probability θ , getting X successes.
- (a) Prove that the pair (X, N) is minimal sufficient and N is ancillary for θ .
 - (b) Prove that the estimator X/N is unbiased for θ and has variance $\theta(1 - \theta)E[N^{-1}]$.