

Assignment 5

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Download latex codes from

https://github.com/jatin-tarachandani/AI1103/blob/main/Assignment_5/main.tex

From Bayes Theorem,

$$\Pr(X = x, Y = y) = \Pr(Y = y) \Pr(X = x|Y = y) \quad (2.0.3)$$

$$= {}^yC_x \frac{1}{2^y} \frac{\lambda^y}{y!} e^{-\lambda} \quad (2.0.4)$$

1 Problem Statement

Let X, Y , have the joint discrete distribution such that $X|Y = y \sim \text{Binomial}(y, 0.5)$ and $Y \sim \text{Poisson}(\lambda)$, $\lambda > 0$, where λ is an unknown parameter. Let $T = T(X, Y)$ be any unbiased estimator of λ . Then

1. $\text{Var}(T) \leq \text{Var}(Y)$ for all λ
2. $\text{Var}(T) \geq \text{Var}(Y)$ for all λ
3. $\text{Var}(T) \geq \lambda$ for all λ
4. $\text{Var}(T) = \text{Var}(Y)$ for all λ

2 Solution

Definition 2.1. Suppose we have an estimator $T(X, Y)$, acting on a set of 2 RVs X, Y ; which estimates a parameter θ , then if

$$E(T(X, Y)) = \theta \quad (2.0.1)$$

the estimator is unbiased.

Lemma 2.1. Since Y has a Poisson distribution, we know that:

$$\text{Var}(Y) = \lambda \quad (2.0.2)$$

Let us represent $\Pr(X = x, Y = y)$ as a function of x, y , and λ : $f(x, y; \lambda)$.

Definition 2.2. If $T(X, Y)$ is an unbiased estimator of a parameter λ , the Cramer-Rao bound states that:

$$\text{Var}(T(X, Y)) \geq -\frac{1}{E\left(\frac{\partial^2 \ln(f(x, y; \lambda))}{\partial \lambda^2}\right)} \quad (2.0.5)$$

From applying Definition 2.2 on $T(X, Y)$,

$$\text{Var}(T(X, Y)) \geq -\frac{1}{E\left(\frac{\partial^2 \ln(f(x, y; \lambda))}{\partial \lambda^2}\right)} \quad (2.0.6)$$

$$\geq -\frac{1}{E\left(-\frac{y}{\lambda^2}\right)} \quad (2.0.7)$$

$$\geq \frac{\lambda^2}{E(y)} \quad (2.0.8)$$

$$\geq \lambda \quad (2.0.9)$$

because the expectation value of a Poisson distribution with parameter λ is λ .

The correct options are options (2) and (3), since by (2.0.9), we see that the variance of T is $\geq \lambda = \text{Var}(Y)$ (from (2.0.2)). (1) and (4) do not hold for all λ .