

Subject: Statistics

105055

NA803054

Assignment: II

Q3)

$$F(y; \theta) = \frac{3y^2}{\theta^3}$$

$$\theta \in (0, \infty) \quad y \in [0, \theta]$$

$$L(\theta) = \prod_{i=1}^n F(y_i; \theta)$$

$$= \prod_{i=1}^n \frac{3y_i^2}{\theta^3}$$

$$= 3^n \theta^{-3n} \prod_{i=1}^n y_i^2$$

$$\ln(L(\theta)) = n \ln(3) - 3n \ln(\theta) + 2 \sum_{i=1}^n \ln(y_i)$$

$$\frac{\partial \ln(L(\theta))}{\partial \theta} = \frac{-3n}{\theta} = 0$$

$$\Rightarrow \theta = \text{infinity.}$$