Assignment 2

PM522b Introduction to the Theory of Statistics Part 2

Due: January 30, 2018

Sufficient Statistics

1. Verify whether the following belong to the exponential family and find a sufficient statistic for the unknown parameter(s):

    a. Geometric distribution

    b. Gamma distribution with α or β or both α and β unknown

    c. Beta distribution with α or β or both α and β unknown

2. CB 6.1

3. CB 6.8

4. CB 6.9