

Pre-class preparation

Please read the following textbook sections from Degroot and Schervish's *Probability and Statistics* (fourth edition) or watch the video, as indicated:

- Video: Method of Moments

Objectives

By the end of the day's class, students should be able to do the following:

- Give the definition of sample moments.
- Calculate a methods of moment estimator for unknown parameter(s)
- Demonstrate consistency of methods of moments estimators on a case-by-case basis.

Reflection Questions

Please submit your answers to the following questions to the corresponding Canvas assignment by 9:00AM:

1. Suppose $X_1, \dots, X_n | \theta \stackrel{\text{iid}}{\sim} \text{Unif}[0, \theta]$. What is the method of moments estimator for θ ?
2. (Optional) Is there anything from the pre-class preparation that you have questions about? What topics would you like would you like some more clarification on?