

# Statistical Data Analysis

(ps. 5)



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Date:

① By the factorization theorem,

$T(X) = \min_i (X_i/i)$  is sufficient,

as, the joint pdf of  $X_1, \dots, X_n$

$$f(x_1, \dots, x_n | \theta) = \prod_{i=1}^n e^{i\theta - x_i} I_{(i\theta, +\infty)}(x_i)$$

$$= e^{\theta \sum_{i=1}^n i} \cdot e^{-\sum_{i=1}^n x_i}$$

$$I_{(\theta, +\infty)}[\min_i (x_i/i)]$$

$$= e^{\theta \sum_{i=1}^n i} \cdot I_{(\theta, +\infty)}(T(X)) \cdot e^{-\sum_{i=1}^n x_i}$$

$$\underbrace{e^{\theta \sum_{i=1}^n i} \cdot I_{(\theta, +\infty)}(T(X))}_{g(T(X)|\theta)} \cdot \underbrace{e^{-\sum_{i=1}^n x_i}}_{h(x)}$$

Here, we use the fact that,  $i > 0$  and all

$x_i > i\theta$  if and only if  $\min (x_i/i) > \theta$ .

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(2) Let  $x_1, \dots, x_n$  be iid with pdf or pmf  $f(x|\theta)$ .

Now, if we take the joint pdf of  $X = (x_1, \dots, x_n)$ ,

$$\begin{aligned} f_{\theta}(x) &= \prod_{i=1}^n f_{\theta}(x_i) \\ &= \prod_{i=1}^n f_{\theta}(x_{(i)}) \end{aligned}$$

Here, given the ~~same~~  $x_1, \dots, x_n$  are i.i.d.,

$x_{(1)}, \dots, x_{(n)}$  are the ordered values of  $x_1, \dots, x_n$ .

Now, By the factorization theorem,  $(x_{(1)}, \dots, x_{(n)})$  is sufficient for  $\theta$  where  $h(x) = 1$ .

Here, we ~~use~~ used the fact that  $x_1, \dots, x_n$  are iid as the order statistics is sufficient only when positions of  $x_i$ 's are not of interest.

So, given,  $x_1, \dots, x_n$  are iid,

$T(x_1, \dots, x_n) = (x_{(1)}, \dots, x_{(n)})$  are sufficient for  $\theta$ .