Lecture 7

Assignment

1. Consider a random sample $X_1, X_2, \cdots, X_n \sim Unif(0, \theta)$.

   (i) Find the estimator for θ through MoM,denoted by $\hat{\theta}_{MM}$.

   (ii)Find the MLE $\hat{\theta}_{MLE}$.

   (iii) What are the expetation and variance of $\theta\hat{_{MM}}$ and $\hat{\theta}_{MLE}$? Which estimator is better?