

STAT 670B

Homework 8 Problems (to be turned in)

due Wed. April 7

1. p. 505, Problem 10.3 (extended). You do not have to repeat (a) and (b).

(c) Find the method of moments estimator of θ , $\tilde{\theta}$.

(d) Find the $\text{ARE}(\tilde{\theta}, \hat{\theta})$. Sketch the ARE as a function of θ .

2. p. 402, Problem 8.1