

STAT 406-01: Mathematical Statistics II

Problem Set 8

Assigned 2016 March 29
Due 2016 April 5

Show your work on all problems! Be sure to give credit to any collaborators, or outside sources used in solving the problems. Note that if using an outside source to do a calculation, you should use it as a reference for the method, and actually carry out the calculation yourself; it's not sufficient to quote the results of a calculation contained in an outside source.

1 Hogg 7.4.1

2 Hogg 7.4.2

3 Hogg 7.4.8

4 Hogg 7.5.1

5 Hogg 7.5.3

6 Hogg 7.5.5

[Note the typo in the form of $f(x; \theta)$ in Hogg: the prefactor of $K(x)$ should be $p(\theta)$, not θ . – JTW]

7 Hogg 7.5.8