Econ 4130

2005 H

Exercises for seminar week 44 (group I) and week 45 (group II)

Rice Chapter 8:

No. 7

No. 21 (An example where the standard conditions for mle are not fulfilled. How?)

No. 44 (a - c)

No. 52 [**Hints**: Read example F in Rice section 4.5. You may also need that $\Gamma(\frac{r}{2},\frac{1}{2}) = \chi_r^2$ (chi-square distr. with r degrees of freedom), and the fact that $X \sim \Gamma(\alpha,\lambda) \Rightarrow cX \sim \Gamma(\alpha,\frac{\lambda}{c})$, where c is a positive constant (follows immediately from the mgf of the gamma distribution).]