

1 - Let X_1, X_2, \dots, X_n be a random sample of size n from uniform distribution $Uni(0, \theta)$, find the distribution of sample median.

2 - Let the random variable X has Binomial distribution with parameter θ ,

is $\hat{\theta} = \frac{x}{n}$ a consistent estimator for the parameter θ .

3 - Let X_1, X_2, \dots, X_n be a random sample of size n from Normal distribution $N(\theta, \sigma^2)$, show that the family of X is complete.

4 - In a random sample of size n from Geometric distribution $Geom(\theta)$, show that $T = \sum x_i$ is sufficient estimator for θ

5- Let X_1, X_2, \dots, X_n be a random sample of size n from Gamma distribution $\Gamma(2, \theta)$, Find $GRLB$ for $\phi(\theta) = \ln \theta$.

Let X_1, X_2, \dots, X_n be a random sample of size n from the following distributions

1) $Pois(\theta)$

2) $Bern(\theta)$

Find a maximum likelihood estimator for the parameter θ .

Let X_1, X_2, \dots, X_n be a random sample of size n taken from Uniform distribution $Exp(\theta)$, find maximum likelihood estimator for the function

$u(\theta) = \frac{\ln(\theta)}{\theta}$ method.

In a random sample of size n from Normal distributions $N(\theta, \sigma^2)$. Find Bayes estimator for mean and variance θ & σ^2 , using Non-informative prior probability.

Find Bayesian Estimator for θ the parameter of Bernoulli distribution $Bern(\theta)$, using informative prior probability with Beta ($\alpha_0 = 3, \beta_0 = 1$).

Let X_1, X_2, \dots, X_n be a random sample of size n from Normal distribution $N(\theta, \sigma^2)$, estimate the parameters θ and σ^2 using moment's estimation method.

Let X_1, X_2, \dots, X_n be a random sample of size n from Gamma distribution $x \sim \Gamma(\alpha, \beta)$, estimate the parameters β, α using moment's estimation method.