



MACHAKOS UNIVERSITY

University Examinations 2019/2020 Academic Year

SCHOOL OF PURE AND APPLIED SCIENCES

DEPARTMENT OF MATHEMATICS AND STATISTICS

SMA 361-THEORY OF ESTIMATION

Date:

Time:

ANSWER QUESTION ONE AND OTHER TWO QUESTIONS

Question 1 (Compulsory)

(a) Explain the meaning of the following terms as applied in theory of estimation

- (i) Population
- (ii) An estimator (2marks)

(b) A random sample of five values is taken from a normal population with mean μ and variance δ^2 both unknown. The values are: 1.07, 1.02, 1.04, 1.06, and 1.05. Estimate the population mean and population variance. (3 marks)

(c) Let $x_1, x_2, \dots, x_n$ be identically independent random variable with a finite mean μ , show that the sample mean $\bar{x}$ is always unbiased estimator of μ . (4marks)

(d) Let $x_1, x_2, \dots, x_n$ denote a random sample from a pdf is $f(x, \theta) = \theta x^{\theta-1}, 0 < x < 1, \theta > 0$

Show that $t_1 = \prod_{i=1}^n x_i$ is sufficient for θ (4marks)

(e) Let $x_1, x_2, \dots, x_n$ be identically independent random variable with a finite variance δ^2 . Show that the sample variance $s^2 = \frac{1}{n-1} (\sum_1^n (x - \bar{x})^2) = \frac{1}{n-1} \{\sum_1^n x^2 - n\bar{x}^2\}$ (5marks)

(f). Let $x_1, x_2, \dots, x_n$ be a random sample of size n from a distribution with mean from a population with mean μ (unknown) and known variance δ^2 . Determine the maximum likelihood estimator (MLE) of δ^2 . (6marks)

(g). Given a population with a distribution whose pdf is

$$f(x, \theta) = \frac{1}{\theta}, 0 \leq x \leq \theta, 0 \text{ otherwise}$$

Using the method of moments obtain the estimator for θ . (6marks)

Question Two

Three objects M, N and P with weights t_1, t_2 and t_3 respectively are weighed on a spring balance. M and N together weigh 75g, M and P weigh 45g and N and P weigh 100g. Assuming the weights are independent with constant variance δ^2 , determine the least square estimates of t_1, t_2 , and t_3 (20 marks)

Question Three

- (a) Let $x_1, x_2, \dots, x_n$ be a random sample from $x \sim N(\mu_0, \delta^2)$ where μ, δ^2 are both unknown. Determine a joint sufficient statistic of μ , and δ^2 (8 marks)
- (b) A random sample of size n is drawn from a normal population with $(0, \delta^2)$. Determine the minimum variance unbiased estimator (MVUE) of δ^2 and its variance. (12 marks)

Question Four

- (a) A population has a known mean μ and a standard deviation δ of 2.45. If a sample of 900 has a mean of 3.15cm and the population is normal obtain a 95% confidence intervals for the true mean. (10 marks)
- (b) Let X be random variable that is binomially distributed with a pdf defined as

$$f(x; \theta) = \binom{n}{x} \theta^x (1 - \theta)^{n-x} \text{ for } x = 0, 1, \dots, n, \theta \in (0, 1). \text{ Determine the Crammer-Rao lower bound (10marks)}$$

Question Five

(a) Let $x_1, x_2, \dots, x_n$ be a random variable of size n from a population which is normally distributed with mean μ and δ^2 both unknown. Determine the MLE of μ and δ^2 (8marks)

(b) A random sample $(X_1, X_2, X_3, X_4, X_5)$ of size 5 is drawn from a normal population with unknown mean μ . Consider the following estimators to estimate μ

$$t_1 = \frac{X_1 + X_2 + X_3 + X_4 + X_5}{5}$$

$$t_2 = \frac{X_1 + X_2}{2} + X_3$$

$$t_3 = \frac{2X_1 + X_2 + \lambda X_3}{3}$$

Where λ is such that t_3 is an unbiased estimator of μ

(i) Determine λ (4marks)

(ii) Show that t_1 and t_2 are unbiased (4marks)

(iii) State giving reasons the estimators which is best among t_1, t_2 , and t_3 (4marks)