

Assignment 8

STP 427, Spring 2009, S. Lohr

Due on Thursday, April 30, 2009

Make sure you show all your work on all problems; no credit will be given for just the answer.

1. Read Sections 12.1-12.8 of the book.
2. Do problems 12, 14 (See Theorem 8.3.3), 22, 27 (a), 29 on pp. 436–441. Note that for problem 29, the regularity conditions for the MLE do not hold, so you cannot use the large-sample approximation to the distribution of $-2 \ln \lambda$. You need to find the critical region using the distribution of the sufficient statistic. You may want to be skeptical of some of the answers in the back of the book in this chapter.

Suggested additional problems (DO NOT HAND IN): 3, 8, 9, 13, 18, 19, 20, 23, 28, 30(a) on pp. 436-441.