



Stockholms
universitet

**OBS! Läs noga igenom anvisningarna i tentamen, t.ex. hur du ska skriva svaren.
Det är ditt ansvar som student att följa de anvisningar som ges.**

**NOTE! Read the examination instructions carefully, e.g. how to write the answers.
It is your responsibility as a student to follow the given instructions.**

Skriv din anonymiseringskod och dagens datum på allt material du lämnar in.
(Enter your anonymization code and today's date on all submitted materials)

Anonymiseringskod (Anonymization code)	3	1	1	-	0	0	0	8	-	W	M	H
Datum (Date YYYY-MM-DD)	2025-02-25							Plats nr. (Seat No.)		12		

Kurs/Kurskod (Course/Course code)	ST 4301
Kursmoment (Course component)	Re-Exam

Fylls i av tentamensvärd (To be filled in by invigilator)

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Inlämningstid:

18:55

Signatur tentamensvärd:

Fylls i av lärare/examinator (To be filled in by teacher/examinator)

Betyg:	A	Poäng:	88
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Signatur rättande lärare/examinator:

Question 1.

$$E\left(\frac{1}{n} \sum X\right) = \frac{1}{n} n E(X) = E(X)$$

We have that: $E(\bar{X}) = E(X) \Rightarrow E(X) = \frac{1 - \frac{1}{1+\theta}}{\frac{1}{1+\theta}} = 1$

$$= \frac{1+\theta-1}{1+\theta} \cdot \frac{1+\theta}{1} = \theta$$

$$E(X) = \frac{1-p}{p} \Rightarrow p = \frac{1}{1+\theta}$$

This is a Geometric PMF, starting from zero! not from one as in the formula sheet

We check if $\bar{X}$ attains Cramér-Rao lower bound:

$$V(X) = \frac{1 - \frac{1}{1+\theta}}{\left(\frac{1}{1+\theta}\right)^2} = \frac{\theta(1+\theta)^2}{1+\theta} = \theta(1+\theta)$$

$$V(\bar{X}) = \frac{V(X)}{n} = \frac{\theta(1+\theta)}{n}$$

Since this is a geometric pmf, this belongs to exponential family of distributions

$$f(x|\theta) = \underbrace{\left(\frac{1}{1+\theta}\right)}_{c(\theta)} \underbrace{e^{x \ln(\theta/(1+\theta))}}_{e^{T(x)W(\theta)}} \underbrace{I_{\{x \in \mathbb{N} = 0, 1, 2\}}(x)}_{h(x)} \quad \leftarrow \text{univariate}$$

$$V_0(W(\theta)) \geq \frac{\left(\frac{d}{d\theta} E_\theta(W(X))\right)^2}{-n E\left(\frac{\partial^2 \ell(\theta|X)}{\partial^2 \theta}\right)}$$

$$\left(\frac{d}{d\theta} E_\theta(W(X))\right)^2 = \left(\frac{d}{d\theta} \theta\right)^2 = 1^2 = 1$$

Setting up the likelihood function then taking the log

$$L(\theta|X) = f(X|\theta) = \frac{1}{1+\theta} \left(\frac{\theta}{1+\theta}\right)^x$$

$$\ell(\theta|X) = \log\left(\frac{1}{1+\theta} \left(\frac{\theta}{1+\theta}\right)^x\right) = x \log \theta - (x+1) \log(1+\theta)$$

Now we take the first and then the second derivative, cont. on the second page.

Lärarens
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$$\frac{\partial \ell(\theta|X)}{\partial \theta} = \frac{X}{\theta} - \frac{(X+1)}{1+\theta}$$

$$\frac{\partial^2 \ell(\theta|X)}{\partial \theta^2} = -\frac{X}{\theta^2} + \frac{(X+1)}{(1+\theta)^2}$$

Now we have each component we plug it in the formula:

$$\frac{\frac{d}{d\theta} E_{\theta}(W(X))^2}{-n E\left(\frac{\partial^2 \ell(\theta|X)}{\partial \theta^2}\right)} = \frac{1}{-n E\left(\frac{\partial^2 \ell(\theta|X)}{\partial \theta^2}\right)} =$$

$$= // -E\left(\frac{\partial^2 \ell(\theta|X)}{\partial \theta^2}\right) = \frac{E(X)}{\theta^2} - \frac{E(X+1)}{(1+\theta)^2} =$$

$$= \frac{1}{\theta^2} \theta - \frac{1}{(1+\theta)^2} (\theta+1) = \frac{1}{\theta(1+\theta)} \Rightarrow -n E\left(\frac{\partial^2 \ell(\theta|X)}{\partial \theta^2}\right) = \frac{n}{\theta(1+\theta)}$$

$$= \frac{1}{\frac{n}{\theta(1+\theta)}} = \frac{\theta(1+\theta)}{n} //$$

$$V_{\theta}(W(X)) \geq \frac{\theta(1+\theta)}{n}$$

Answer: Yes! the MLE of $\hat{\theta} = \bar{X}$ is UMVUE! ;

Uppg.nr.:
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Lärarens
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We have the following PDF: $f(x|\theta) = \frac{x}{\theta^2} e^{-x^2/2\theta^2}$

$x > 0, \theta > 0$

a)

A distribution that belongs to the exponential family of distributions can be written in the following form:

$$f(x|\theta) = h(x) c(\theta) e^{\sum w_i(\theta) t_i(x)}$$

By using this formula we can decide if our PDF is an exp. family of dist.

$$f(x|\theta) = \prod_{i=1}^n \frac{x}{\theta^2} e^{-x^2/2\theta^2} = \underbrace{\frac{1}{\theta^{2n}}}_{c(\theta)} \underbrace{\prod_{i=1}^n x_i}_{h(x)} e^{-\frac{1}{2\theta^2} \sum_{i=1}^n x_i^2} = \underbrace{\frac{1}{\theta^{2n}}}_{c(\theta)} \underbrace{\prod_{i=1}^n x_i}_{h(x)} e^{\sum w_i(\theta) t_i(x)}$$

Answer: Yes! This an exp. family of dist also $x > 0$ and $\theta > 0$ are not related so x does not depend on θ in its domain.

b)

We set up the likelihood function:

$$L(\theta|x) = f(x|\theta) = \frac{1}{\theta^{2n}} \prod_{i=1}^n x_i e^{-\frac{1}{2\theta^2} \sum x_i^2}$$

Taking the log-function and applying it on our likelihood function:

$$\begin{aligned} \ell(\theta|x) &= \log(L(\theta|x)) = \log\left(\frac{1}{\theta^{2n}} \prod_{i=1}^n x_i e^{-\frac{1}{2\theta^2} \sum x_i^2}\right) = \\ &= -2n \log(\theta) + \sum_{i=1}^n \log(x_i) - \frac{1}{2\theta^2} \sum_{i=1}^n x_i^2 \end{aligned}$$

Now we take the first-derivative and set it to zero.

$$\frac{\partial \ell(\theta|x)}{\partial \theta} = 0 \Rightarrow \frac{\partial \ell(\theta|x)}{\partial \theta} = -\frac{2n}{\theta} + \frac{1}{\theta^3} \sum_{i=1}^n x_i^2 = 0$$

We solve for θ i.e. $\hat{\theta}$ the MLE!

$$\frac{1}{\theta^3} \sum_{i=1}^n x_i^2 = \frac{2n}{\theta} \Rightarrow \theta^2 = \frac{\sum x_i^2}{2n} \Rightarrow \hat{\theta} = \sqrt{\frac{\sum_{i=1}^n x_i^2}{2n}}$$

We will check if this is an MLE by looking at the second derivative

Next page $\rightarrow$

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2

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cont. b)

$$\begin{aligned}
 \frac{\partial^2 \ell(\theta | \mathbf{x})}{\partial \theta^2} &= \frac{\partial}{\partial \theta} \left(-2n\theta^{-2} + \theta^{-3} \sum_{i=1}^n x_i^2 \right) \\
 &= 2n\theta^{-2} - 3\theta^{-4} \sum_{i=1}^n x_i^2
 \end{aligned}$$

We can't really determine by just looking at the second derivative we need to plug in $\hat{\theta} = \theta$

$$2n\hat{\theta}^{-2} - 3\hat{\theta}^{-4} \sum x_i^2$$

$$\frac{2n}{\left(\sqrt{\frac{\sum x_i^2}{2n}}\right)^2} - \frac{3}{\left(\sqrt{\frac{\sum x_i^2}{2n}}\right)^4} \sum x_i^2 = \frac{2n}{\frac{\sum x_i^2}{2n}} - \frac{3}{\left(\frac{\sum x_i^2}{2n}\right)^2} \sum x_i^2 =$$

$$= \frac{4n^2}{\sum x_i^2} - \frac{3 \cdot 4n^2}{\sum x_i^2} = -\frac{8n^2}{\sum x_i^2} < 0$$

So this has a MLE, since $\left. \frac{\partial^2 \ell}{\partial \theta^2} \right|_{\hat{\theta} = \theta} < 0$

Answer: The MLE $\hat{\theta} = \sqrt{\frac{\sum x_i^2}{2n}}$

OK

Uppg.nr.:
(Task no.)

2

Lärarens
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c) For this sub-question we can use asymptotic theory of MLE: (i.e. The MLE is asymptotically efficient under certain regular cond. (For exp-families)).

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Lärarens
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$$\frac{\mathcal{J}(\hat{\theta}) - \mathcal{J}(\theta)}{\sqrt{\hat{V}_{\theta}(\mathcal{J}(\hat{\theta}))}} \xrightarrow{d} N(0, 1)$$

And the approximate confidence interval will look like:

$$I_{\hat{\theta}} = \mathcal{J}(\hat{\theta}) \pm z_{\alpha/2} \sqrt{\hat{V}_{\theta}(\mathcal{J}(\hat{\theta}))}$$

Fisher
info.
↓

$$\text{Where } \hat{V}_{\theta}(\mathcal{J}(\hat{\theta})) = \frac{(\mathcal{J}'(\theta))^2|_{\theta=\hat{\theta}}}{-E\left(\frac{\partial^2 \ell(\theta|x)}{\partial \theta^2}\right)} \hat{I}_n(\hat{\theta})$$

From previous sub-question we have that
MLE: $\hat{\theta} = \sqrt{\frac{\sum x_i^2}{2n}}$

$$\text{And } \mathcal{J}'(\theta)^2 = \left(\frac{d}{d\theta}(\hat{\theta})\right)^2 = 1^2 = 1$$

$$L(\theta|x) = f(x|\theta) = \frac{x}{\theta^2} e^{-\frac{x^2}{2\theta^2}}$$

$$\ell(\theta|x) = -2 \log(\theta) + \log(x) - \frac{1}{2\theta^2} x^2$$

$$\frac{\partial \ell}{\partial \theta} = -\frac{2}{\theta} + \frac{1}{\theta^3} x^2 = -2\theta^{-1} + \theta^{-3} x^2$$

$$\frac{\partial^2 \ell}{\partial \theta^2} = 2\theta^{-2} - 3\theta^{-4} x^2$$

$$\hat{V}_{\theta}(\mathcal{J}(\hat{\theta})) = -nE\left(\frac{\partial^2 \ell}{\partial \theta^2}\right) = -n(2\theta^{-2} + 3\theta^{-4} E(x^2))$$

So we need to calculate $E(x^2)$

We continue on next page

You can also
use the observed
information
number.

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Cont. c).

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Lärarens
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$$E(X^2) = \int_0^{\infty} x^2 \frac{x}{\theta^2} e^{-\frac{x^2}{2\theta^2}} = \int_0^{\infty} \frac{x^3}{\theta^2} e^{-\frac{x^2}{2\theta^2}} dx =$$

$$= -x^2 e^{-\frac{x^2}{2\theta^2}} \Big|_0^{\infty} - \int_0^{\infty} -3x e^{-\frac{x^2}{2\theta^2}} dx =$$

$$= 3 \int_0^{\infty} x^2 e^{-\frac{x^2}{2\theta^2}} dx = 3 \left(\left[-x e^{-\frac{x^2}{2\theta^2}} \right]_0^{\infty} + \int_0^{\infty} 2x e^{-\frac{x^2}{2\theta^2}} dx \right)$$

$$= 6\theta^2$$

$$n(-2\theta^{-2} + 3\theta^{-4} \cdot 6\theta^2) =$$

$$= n(18\theta^{-2} - 2\theta^{-2}) = n \cdot 16\theta^{-2}$$

$$I_{\hat{\theta}}: \hat{\theta} \pm z_{\alpha/2} \sqrt{\frac{1}{n \cdot 16\theta^{-2}}} \Rightarrow \left\| \frac{1}{16n} = \frac{\theta^2}{16n} \right\|$$

$$\Rightarrow I_{\hat{\theta}}: \hat{\theta} \pm z_{\alpha/2} \sqrt{\frac{\hat{\theta}^2}{16n}}$$

$$\Leftrightarrow I_{\hat{\theta}}: \hat{\theta} \pm z_{\alpha/2} \frac{\hat{\theta}}{4\sqrt{n}}$$

Answer: $I_{\hat{\theta}}: \hat{\theta} \pm z_{\alpha/2} \frac{\hat{\theta}}{4\sqrt{n}}$

$$\Rightarrow I_{\hat{\theta}}: \sqrt{\frac{\sum x_i^2}{2n}} \pm z_{\alpha/2} \frac{\sqrt{\sum x_i^2 / 2n}}{4\sqrt{n}}$$

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a) $X_i \sim \text{Exp}(\mu, \theta)$, $\theta = \text{location parameter}$

To find our two-dimensional statistic for (θ, μ) we employ the Factorization Theorem:

$$f(x|\theta, \mu) = g(T(x)|\theta, \mu) \cdot h(x)$$

$$f(x|\theta, \mu) = \prod_{i=1}^n \frac{1}{\mu} e^{-\frac{1}{\mu}(x_i - \theta)} = \frac{1}{\mu^n} e^{-\frac{1}{\mu}(\sum x_i - n\theta)}$$

Since we have the restriction $x \geq \theta \Rightarrow \underline{x_{(1)} = \theta}$ we will get:

$$f(x|\theta, \mu) = \frac{1}{\mu^n} e^{-\frac{1}{\mu}(\sum x_i - n\theta)} I_{[\theta, \infty)}(x)$$

Where $h(x) = 1$, $g(T(x)|\theta, \mu) =$

$$= \frac{1}{\mu^n} e^{-\frac{1}{\mu}(\sum x_i - n\theta)} I_{[\theta, \infty)}(x)$$

We can see from above that our

Two dimensional sufficient statistic is

$$T(x) = (\sum x_i, x_{(1)}), \text{ But the sufficient}$$

is $\underline{x_{(1)}}$. ?

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Lärarens
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b) $Z \sim E(\mu, \theta)$, $Y = Z - \theta \sim \text{Exp}(\mu)$ ← location parameter

$$\sum X_i = \sum Y_i + n\theta, \quad \sum Y_i \sim \text{Gamma}(n, \mu)$$

$$E(\sum Y_i + n\theta) = n\mu + n\theta = n(\mu + \theta)$$

$$E(X) =$$

$$\bar{X} = \frac{\sum X_i}{n} \Rightarrow E(\bar{X}) = E\left(\frac{\sum Y_i + n\theta}{n}\right) = \frac{E(\sum Y_i) + n\theta}{n}$$

$$= \frac{1}{n} n(\mu + \theta) = \mu + \theta. \quad (1)$$

$$F_{X_{(1)}}(x_{(1)}) = P(X_{(1)} \leq x_{(1)}) = 1 - P(X_{(1)} > x_{(1)}) =$$

$$= 1 - (1 - P(X \leq x_{(1)}))^n = (F_X(x_{(1)}))^n$$

$$F_X(x_{(1)}) = \int_0^{x_{(1)}} \frac{1}{\mu} e^{-\frac{1}{\mu}(x-\theta)} dx = \left[-e^{-\frac{1}{\mu}(x-\theta)} \right]_0^{x_{(1)}} =$$

$$= -e^{-\frac{1}{\mu}(x_{(1)}-\theta)} + e^{-\frac{1}{\mu}(\theta-\theta)} = 1 - e^{-\frac{1}{\mu}(x_{(1)}-\theta)}$$

$$F_{X_{(1)}}(x_{(1)}) = \left(1 - e^{-\frac{1}{\mu}(x_{(1)}-\theta)}\right)^n = 1 - e^{-\frac{n}{\mu}(x_{(1)}-\theta)}$$

Now to get the pdf of $X_{(1)}$ we take the derivative:

$$f_{X_{(1)}}(x_{(1)}) = \frac{d}{dx_{(1)}} F_{X_{(1)}}(x_{(1)}) = \frac{d}{dx_{(1)}} \left(1 - e^{-\frac{n}{\mu}(x_{(1)}-\theta)}\right) =$$

$$= \frac{n}{\mu} e^{-\frac{n}{\mu}(x_{(1)}-\theta)} \Rightarrow X_{(1)} \sim \text{Exp}\left(\frac{\mu}{n}, \theta\right) \text{ so}$$

we have the mean:

$$E(X_{(1)}) = \frac{\mu}{n} + \theta \quad (2)$$

We shall use (1) and (2) to determine unbiased estimators for θ and μ , with other word we have two equations and two unknowns.

Continue on the next page.

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Lärarens
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Cont. b)

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$$E(\bar{x}) = \mu + \theta \Rightarrow \mu = E(\bar{x}) - \theta$$

$$E(x_{(1)}) = \frac{\mu}{n} + \theta \Rightarrow \theta = E(x_{(1)}) - \frac{\mu}{n} = // \text{ Plug in } \mu$$

Lärarens
 kommentar:
 (Teacher's
 note)

$$= E(x_{(1)}) - E(\bar{x}) - \theta n$$

$$E(x_{(1)}) = \frac{(E(\bar{x}) - \theta)}{n} + \theta$$

$$E(x_{(1)})n - E(\bar{x}) = (n-1)\theta$$

$$\theta = \frac{n \cdot E(x_{(1)}) - E(\bar{x})}{n-1}$$

$$\mu = E(\bar{x}) = E(\bar{x}) - \frac{n E(x_{(1)}) - E(\bar{x})}{n-1}$$

$$\Rightarrow \mu = \frac{(n-1)E(\bar{x}) - n E(x_{(1)}) + E(\bar{x})}{n-1}$$

$$\mu = \frac{n E(\bar{x}) - n E(x_{(1)})}{n-1} = \frac{n}{n-1} (E(\bar{x}) - E(x_{(1)}))$$

We have now our unbiased estimators

$$\hat{\theta} = \frac{n \cdot E(x_{(1)}) - E(\bar{x})}{n-1} = \frac{n \bar{x}_{(1)} - \bar{x}}{n-1}$$

and $\hat{\mu} = \frac{n}{n-1} (\bar{x} - \bar{x}_{(1)})$

Answer: Unbiased estimators is

$$\hat{\theta} = \frac{n \bar{x}_{(1)} - \bar{x}}{n-1} \text{ and } \hat{\mu} = \frac{n}{n-1} (\bar{x} - \bar{x}_{(1)})$$

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We employ Neyman-Pearson lemma since we are dealing with a simple hypothesis

$$H_0: \theta = 2 \quad \text{vs} \quad H_1: \theta = 3$$

$$f(x|\theta) = \theta x^{\theta-1}$$

$$\frac{L(\theta_0|x)}{L(\theta_1|x)} \leq k \Leftrightarrow \frac{L(2|x)}{L(3|x)} < k$$

$$\Rightarrow \frac{2x^{2-1}}{3x^{3-1}} = \frac{2x}{3x^2} = \frac{2}{3x} < k$$

Since we have only one observation

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Lärarens
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$$\Rightarrow X > k' \Rightarrow P_{\theta_0}(X > k') = 0.05$$

$$\Rightarrow \int_{k'}^1 2x \, dx = 2 \left[\frac{x^2}{2} \right]_{k'}^1 = 1 - k'^2$$

$$\text{So: } 1 - k'^2 = 0.05 \Rightarrow -k'^2 = -0.95$$

$$k'^2 = 0.95 \Rightarrow k' = \sqrt{0.95}$$

$$\text{So } X > \sqrt{0.95} \approx 0.9746794 //$$

$$\text{and } \beta(\theta=3) = P(X > \sqrt{0.95} | \theta=3) =$$

$$= \int_{\sqrt{0.95}}^1 3x^2 \, dx = \left[x^3 \right]_{\sqrt{0.95}}^1 = 1 - (\sqrt{0.95})^3$$

$$= 1 - 0.95^{3/2} \approx 0.07405$$

Answer:

The most powerful test gives $X > \sqrt{0.95} \approx 0.9747$
and the power is $1 - 0.95^{3/2} \approx 0.07405$

Lärarens
kommentar:
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We have $f(x|\lambda) = \frac{\lambda^x}{x!} e^{-\lambda}$ $x=0,1,\dots$

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Lärarens
kommentar:
(Teacher's
note)

$$L(\lambda|X) = \prod_{i=1}^n \frac{\lambda^x}{x!} e^{-\lambda}$$

$$\ell(\lambda|X) = -\log\left(\prod_{i=1}^n \frac{\lambda^x}{x!}\right) + \sum x \log \lambda - \lambda n$$

$$\frac{\partial \ell}{\partial \lambda} = - \frac{\sum x \overset{\text{constant}}{1}}{\lambda} - n \quad \frac{\partial \ell}{\partial \lambda} = 0$$

$$\Rightarrow \lambda = \frac{\sum x}{n} = \bar{x}$$

$$\frac{\partial^2 \ell}{\partial \lambda^2} = - \frac{\sum x}{\lambda^2}$$

$$I_n = -E\left(-\frac{\sum x}{\lambda^2}\right) =$$

$$= \frac{nE(x)}{\lambda^2} = \frac{n\lambda}{\lambda^2} = \frac{n}{\lambda}$$

$$s(\lambda) = \frac{\sum x}{\lambda} - n$$

$$\sqrt{I_n} = \frac{\sqrt{n \cdot x}}{\lambda}$$

$$\frac{\frac{\sum x - n}{\lambda}}{\frac{\sqrt{n \cdot x}}{\lambda}} =$$

$$= \frac{\sum x - \lambda n}{\sqrt{\frac{n}{\lambda}}} \Rightarrow$$

$$\frac{\sqrt{n}(\bar{x} - \lambda)}{\lambda} \xrightarrow{d} N(0, 1)$$

$$\sqrt{n}(\bar{x} - \lambda) \xrightarrow{d} N(0, \lambda^2)$$

Poäng:
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Lärarens
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$$I_{\lambda} = \bar{x} \pm z_{\alpha/2} \cdot \sqrt{\frac{\bar{x}^2}{n}}$$

$$I_{\lambda} = \bar{x} \pm z_{\alpha/2} \frac{\lambda}{\sqrt{n}}$$

$$I_{\lambda}: \lambda \pm z_{\alpha/2} \frac{\lambda}{\sqrt{n}}$$

Asymptotic
MLE Pois.
Exp. fam.

$$\bar{x} = \lambda$$

Answer: Our $100(1-\alpha)\%$ CI
is

$$I_{\lambda}: \bar{x} \pm z_{\alpha/2} \frac{\bar{x}}{\sqrt{n}} \Rightarrow \lambda \pm z_{\alpha/2} \frac{\lambda}{\sqrt{n}}$$

But this is not a conf. int. for λ .

Lärarens
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Regler i skrivsalen

- Följ tentamensvärds anvisningar.
- Väskor och ytterkläder ska placeras på anvisad plats.
- Placera ID-handling väl synlig på bordet framför dig.
- Ingen student får lämna skrivsalen under de första 30 minuterna.
- Endast en student i taget får besöka toaletten. Vid toalettbesök skriv ditt namn och klockslag på avsedd lista. Efter toalettbesöket ska du åter ange klockslag på listan.
- Elektronisk utrustning som mobiltelefon eller Smartwatch ska vara avstängd och placerad på anvisad plats.
- Under tentamen gäller tystnad – det är förbjudet att prata, eller på annat sätt kommunicera, med andra studenter under pågående tentamen.
- Innan tentamenshandlingarna lämnas in; skriv sidnummer, anonymiseringskod och datum på alla inlämnade papper.

Om något är oklart – fråga gärna tentamensvärden. Lycka till!

Rules in the examination hall

- Follow the invigilator's instructions.
- Bags and outerwear must be placed at the designated place.
- Place your ID document clearly visible on the table in front of you.
- No student may leave the examination hall for the first 30 minutes.
- Only one student at a time may visit the toilet. Before visiting the toilet, write your name and time on the intended list. After the toilet visit, enter the time on the list again.
- Electronic equipment such as a mobile phone or Smartwatch must be switched off and placed at the designated place.
- During the exam, silence applies – you are not allowed to talk, or otherwise communicate, with other students during the exam.
- Before submitting the examination documents; remember to write the page number, anonymization code, and date on all papers.

Please do not hesitate to ask the invigilator if anything is unclear. Good luck!