

Quiz # 9

Stat 3445, Due Apr 12

Name:

1. Let X_1, X_2, \dots, X_n be a random sample from the following distribution:

$$f(x) = \begin{cases} \alpha x^{\alpha-1}, & 0 \leq x \leq 1, \alpha > 0 \\ 0, & \text{elsewhere.} \end{cases}$$

- (a) What is the MLE for α ?
(b) What is the MLE for $1/\alpha$?