

Homework 9: Due 11/16/2017

1. Problem 27 on page 145 of Shao (2003).
2. Problem 28 on page 146 of Shao (2003).
3. Consider the following location-scale family
 - (a) Cauchy distribution $C(\mu, \sigma)$, $\mu \in \mathbb{R}, \sigma > 0$
 - (b) Double exponential distribution $DE(\mu, \theta)$, $\mu \in \mathbb{R}, \theta > 0$
 - (c) Weibull distribution $W(\alpha, \theta)$, $\alpha > 0, \theta > 0$.Show that the vector of order statistics is minimal sufficient.
4. Problem 40+41 on page 147 of Shao (2003).
5. Problem 58+59 on page 147 of Shao (2003).