Homework 1: Due 1/30/2018

1. (15 points) Problem 1 & 2 (a)-(d) on page 299 of Shao (2003).

   +(e) Let $X_1, \cdots, X_n \overset{\text{iid}}{\sim} E(\theta, 1), \theta \in \mathbb{R}$, and Π has a Lebesgue p.d.f. $b^{-1}e^{-a/b}e^{\theta/b}\mathbb{1}(-\infty, a)(\theta), a \in \mathbb{R}, b > 0$.

2. (10 points) Problem 6 on page 299 of Shao (2003).

3. (10 points) Problem 15 on page 301 of Shao (2003).

4. (15 points) Problem 7 & 11 on page 300 of Shao (2003). (Non-squared-error loss function. Why the loss functions are meaningful here?)