Homework 10: Due 4/24/2018

- 1. (20 points) Examples of M-estimators. Problem 39& 40 on page 386 of Shao (2003).
- 2. (20 points) Examples of L-estimators. Problem 34& 37 on page 386 of Shao (2003).
- 3. (5 points) Prove that a UMP test is unbiased. Problem 2 on page 454 of Shao (2003).
- 4. (5 points) Example of UMP tests in simply hypothesis tests. Problem 6 on page 455 of Shao (2003).