# STAT 713 hw 2

Maximum likelihood and method of moments estimators

Do problems 7.1, 7.6, 7.10, 7.11, 7.13, 7.14, 7.15(a) from CB. In addition:

1. For the following, find (i) MLEs and (ii) method of moment estimators for the unknown parameters:
   (a) $X_1, \ldots, X_n \overset{\text{ind}}{\sim} \text{Uniform}(a, b)$, $-\infty < a < b < \infty$.
   (b) $X_1, \ldots, X_n \overset{\text{ind}}{\sim} f(x; \mu, \sigma) = (1/\sigma)e^{-(x-\mu)/\sigma} \cdot \mathbf{1}(x > \mu)$, $\mu \in \mathbb{R}$, $\sigma > 0$.